



Derivatives Weekly Statistics Report

From 2009/03/02 To 2009/03/06

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	\$ / R On 16-March-09			Currency Future	10.5900	10.5209	10.5917	10.5209	195349.00
06/03/2009	\$ / R On 16-March-09			Currency Future	10.5900	10.5209	10.5917	10.5209	195349.00
06/03/2009	\$ / R On 16-March-09			Currency Future	10.5900	10.5209	10.5917	10.5209	195349.00
06/03/2009	\$ / R On 16-March-09			Currency Future	10.5900	10.5209	10.5917	10.5209	195349.00
06/03/2009	\$ / R On 16-March-09			Currency Future	10.5900	10.5209	10.5917	10.5209	195349.00
06/03/2009	\$ / R On 16-March-09			Currency Future	10.5900	10.5209	10.5917	10.5209	195349.00
06/03/2009	\$ / R On 16-March-09			Currency Future	10.5900	10.5209	10.5917	10.5209	195349.00
06/03/2009	\$ / R On 16-March-09			Currency Future	10.5900	10.5209	10.5917	10.5209	195349.00
06/03/2009	\$ / R On 15-March-10			Currency Future	11.2100	11.1990	11.2068	11.1990	0.00
06/03/2009	\$ / R On 15-March-10			Currency Future	11.2100	11.1990	11.2068	11.1990	0.00
06/03/2009	\$ / R On 15-March-10			Currency Future	11.2100	11.1990	11.2068	11.1990	0.00
06/03/2009	\$ / R On 15-March-10			Currency Future	11.2100	11.1990	11.2068	11.1990	0.00
06/03/2009	\$ / R On 15-March-10			Currency Future	11.2100	11.1990	11.2068	11.1990	0.00
06/03/2009	\$ / R On 15-March-10			Currency Future	11.2100	11.1990	11.2068	11.1990	0.00
06/03/2009	\$ / R On 15-March-10			Currency Future	11.2100	11.1990	11.2068	11.1990	0.00
06/03/2009	\$ / R On 15-March-10			Currency Future	11.2100	11.1990	11.2068	11.1990	0.00
06/03/2009	\$ / R On 15-March-10			Currency Future	11.2100	11.1990	11.2068	11.1990	0.00
06/03/2009	\$ / R On 12-June-09			Currency Future	10.7900	10.7164	10.7910	10.7164	37024.00
06/03/2009	\$ / R On 12-June-09			Currency Future	10.7900	10.7164	10.7910	10.7164	37024.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	\$ / R On 12-June-09			Currency Future	10.7900	10.7164	10.7910	10.7164	37024.00
06/03/2009	\$ / R On 12-June-09			Currency Future	10.7900	10.7164	10.7910	10.7164	37024.00
06/03/2009	\$ / R On 12-June-09			Currency Future	10.7900	10.7164	10.7910	10.7164	37024.00
06/03/2009	\$ / R On 12-June-09			Currency Future	10.7900	10.7164	10.7910	10.7164	37024.00
06/03/2009	\$ / R On 12-June-09			Currency Future	10.7900	10.7164	10.7910	10.7164	37024.00
06/03/2009	\$ / R On 12-June-09			Currency Future	10.7900	10.7164	10.7910	10.7164	37024.00
06/03/2009	\$ / R On 12-June-09			Currency Future	10.7900	10.7164	10.7910	10.7164	37024.00
06/03/2009	\$ / R On 14-September-09			Currency Future	10.9400	10.8679	10.9436	10.8679	378.00
06/03/2009	\$ / R On 14-September-09			Currency Future	10.9400	10.8679	10.9436	10.8679	378.00
06/03/2009	\$ / R On 14-September-09			Currency Future	10.9400	10.8679	10.9436	10.8679	378.00
06/03/2009	\$ / R On 14-September-09			Currency Future	10.9400	10.8679	10.9436	10.8679	378.00
06/03/2009	\$ / R On 14-September-09			Currency Future	10.9400	10.8679	10.9436	10.8679	378.00
06/03/2009	\$ / R On 14-September-09			Currency Future	10.9400	10.8679	10.9436	10.8679	378.00
06/03/2009	\$ / R On 14-September-09			Currency Future	10.9400	10.8679	10.9436	10.8679	378.00
06/03/2009	\$ / R On 14-September-09			Currency Future	10.9400	10.8679	10.9436	10.8679	378.00
06/03/2009	\$ / R On 14-September-09			Currency Future	10.9400	10.8679	10.9436	10.8679	378.00
06/03/2009	\$ / R On 14-September-09			Currency Future	10.9400	10.8679	10.9436	10.8679	378.00
06/03/2009	\$ / R On 14-December-09			Currency Future	11.0700	10.9975	11.0729	10.9975	0.00
06/03/2009	\$ / R On 14-December-09			Currency Future	11.0700	10.9975	11.0729	10.9975	0.00
06/03/2009	\$ / R On 14-December-09			Currency Future	11.0700	10.9975	11.0729	10.9975	0.00
06/03/2009	\$ / R On 14-December-09			Currency Future	11.0700	10.9975	11.0729	10.9975	0.00
06/03/2009	\$ / R On 14-December-09			Currency Future	11.0700	10.9975	11.0729	10.9975	0.00
06/03/2009	\$ / R On 14-December-09			Currency Future	11.0700	10.9975	11.0729	10.9975	0.00
06/03/2009	\$ / R On 14-December-09			Currency Future	11.0700	10.9975	11.0729	10.9975	0.00
06/03/2009	\$ / R On 14-December-09			Currency Future	11.0700	10.9975	11.0729	10.9975	0.00
06/03/2009	\$ / R On 14-December-09			Currency Future	11.0700	10.9975	11.0729	10.9975	0.00
06/03/2009	\$ / R On 14-December-09	243.60	Call	Currency Future	1215	1156	1215	1156	0.00
06/03/2009	\$ / R On 14-December-09	243.60	Put	Currency Future	1042	1059	1042	1059	0.00
06/03/2009	\$ / R On 12-June-09	8.55	Call	Currency Future	1059	967	1059	967	0.00
06/03/2009	\$ / R On 12-June-09	8.45	Call	Currency Future	1059	967	1059	967	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	1059	967	1059	967	0.00
06/03/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	1059	967	1059	967	0.00
06/03/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	1059	967	1059	967	0.00
06/03/2009	\$ / R On 12-June-09	8.55	Put	Currency Future	318	300	318	300	0.00
06/03/2009	\$ / R On 12-June-09	8.45	Put	Currency Future	318	300	318	300	0.00
06/03/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	318	300	318	300	0.00
06/03/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	318	300	318	300	0.00
06/03/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	318	300	318	300	0.00
06/03/2009	\$ / R On 14-September-09	9.50	Call	Currency Future	1219	1147	1219	1147	0.00
06/03/2009	\$ / R On 14-September-09	9.50	Put	Currency Future	575	579	575	579	0.00
06/03/2009	\$ / R On 12-June-09	8.65	Call	Currency Future	963	880	963	880	0.00
06/03/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	963	880	963	880	0.00
06/03/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	963	880	963	880	0.00
06/03/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	963	880	963	880	0.00
06/03/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	963	880	963	880	0.00
06/03/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	963	880	963	880	0.00
06/03/2009	\$ / R On 12-June-09	7.75	Call	Currency Future	963	880	963	880	0.00
06/03/2009	\$ / R On 12-June-09	7.50	Call	Currency Future	963	880	963	880	0.00
06/03/2009	\$ / R On 12-June-09	7.25	Call	Currency Future	963	880	963	880	0.00
06/03/2009	\$ / R On 12-June-09	7.00	Call	Currency Future	963	880	963	880	0.00
06/03/2009	\$ / R On 12-June-09	6.75	Call	Currency Future	963	880	963	880	0.00
06/03/2009	\$ / R On 12-June-09	6.50	Call	Currency Future	963	880	963	880	0.00
06/03/2009	\$ / R On 12-June-09	6.25	Call	Currency Future	963	880	963	880	0.00
06/03/2009	\$ / R On 12-June-09	6.00	Call	Currency Future	963	880	963	880	0.00
06/03/2009	\$ / R On 12-June-09	8.65	Put	Currency Future	372	363	372	363	0.00
06/03/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	372	363	372	363	0.00
06/03/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	372	363	372	363	0.00
06/03/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	372	363	372	363	0.00
06/03/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	372	363	372	363	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	372	363	372	363	0.00
06/03/2009	\$ / R On 12-June-09	7.75	Put	Currency Future	372	363	372	363	0.00
06/03/2009	\$ / R On 12-June-09	7.50	Put	Currency Future	372	363	372	363	0.00
06/03/2009	\$ / R On 12-June-09	7.25	Put	Currency Future	372	363	372	363	0.00
06/03/2009	\$ / R On 12-June-09	7.00	Put	Currency Future	372	363	372	363	0.00
06/03/2009	\$ / R On 12-June-09	6.75	Put	Currency Future	372	363	372	363	0.00
06/03/2009	\$ / R On 12-June-09	6.50	Put	Currency Future	372	363	372	363	0.00
06/03/2009	\$ / R On 12-June-09	6.25	Put	Currency Future	372	363	372	363	0.00
06/03/2009	\$ / R On 12-June-09	6.00	Put	Currency Future	372	363	372	363	0.00
06/03/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	1125	1062	1125	1062	0.00
06/03/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	1125	1062	1125	1062	0.00
06/03/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	1125	1062	1125	1062	0.00
06/03/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	681	694	681	694	0.00
06/03/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	681	694	681	694	0.00
06/03/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	681	694	681	694	0.00
06/03/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	1168	1103	1168	1103	0.00
06/03/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	1168	1103	1168	1103	0.00
06/03/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	1168	1103	1168	1103	0.00
06/03/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	624	635	624	635	0.00
06/03/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	624	635	624	635	0.00
06/03/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	624	635	624	635	0.00
06/03/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	1562	1496	1562	1496	0.00
06/03/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	589	598	589	598	0.00
06/03/2009	\$ / R On 14-September-09	264.00	Call	Currency Future	1307	1229	1307	1229	0.00
06/03/2009	\$ / R On 14-September-09	264.00	Put	Currency Future	514	511	514	511	0.00
06/03/2009	\$ / R On 16-March-09	230.00	Call	Currency Future	318	264	318	264	0.00
06/03/2009	\$ / R On 16-March-09	230.00	Put	Currency Future	126	144	126	144	0.00
06/03/2009	\$ / R On 16-March-09	8.50	Call	Currency Future	13	8	13	8	0.00
06/03/2009	\$ / R On 16-March-09	8.50	Put	Currency Future	1721	1787	1721	1787	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	\$ / R On 16-March-09	8.65	Call	Currency Future	127	102	127	102	3500.00
06/03/2009	\$ / R On 16-March-09	8.60	Call	Currency Future	127	102	127	102	3500.00
06/03/2009	\$ / R On 16-March-09	8.55	Call	Currency Future	127	102	127	102	3500.00
06/03/2009	\$ / R On 16-March-09	8.45	Call	Currency Future	127	102	127	102	3500.00
06/03/2009	\$ / R On 16-March-09	6.50	Call	Currency Future	127	102	127	102	3500.00
06/03/2009	\$ / R On 16-March-09	9.00	Call	Currency Future	127	102	127	102	3500.00
06/03/2009	\$ / R On 16-March-09	8.75	Call	Currency Future	127	102	127	102	3500.00
06/03/2009	\$ / R On 16-March-09	8.50	Call	Currency Future	127	102	127	102	3500.00
06/03/2009	\$ / R On 16-March-09	8.25	Call	Currency Future	127	102	127	102	3500.00
06/03/2009	\$ / R On 16-March-09	8.00	Call	Currency Future	127	102	127	102	3500.00
06/03/2009	\$ / R On 16-March-09	7.75	Call	Currency Future	127	102	127	102	3500.00
06/03/2009	\$ / R On 16-March-09	7.50	Call	Currency Future	127	102	127	102	3500.00
06/03/2009	\$ / R On 16-March-09	7.25	Call	Currency Future	127	102	127	102	3500.00
06/03/2009	\$ / R On 16-March-09	7.00	Call	Currency Future	127	102	127	102	3500.00
06/03/2009	\$ / R On 16-March-09	6.75	Call	Currency Future	127	102	127	102	3500.00
06/03/2009	\$ / R On 16-March-09	8.65	Put	Currency Future	436	481	436	481	0.00
06/03/2009	\$ / R On 16-March-09	8.60	Put	Currency Future	436	481	436	481	0.00
06/03/2009	\$ / R On 16-March-09	8.55	Put	Currency Future	436	481	436	481	0.00
06/03/2009	\$ / R On 16-March-09	8.45	Put	Currency Future	436	481	436	481	0.00
06/03/2009	\$ / R On 16-March-09	6.50	Put	Currency Future	436	481	436	481	0.00
06/03/2009	\$ / R On 16-March-09	9.00	Put	Currency Future	436	481	436	481	0.00
06/03/2009	\$ / R On 16-March-09	8.75	Put	Currency Future	436	481	436	481	0.00
06/03/2009	\$ / R On 16-March-09	8.50	Put	Currency Future	436	481	436	481	0.00
06/03/2009	\$ / R On 16-March-09	8.25	Put	Currency Future	436	481	436	481	0.00
06/03/2009	\$ / R On 16-March-09	8.00	Put	Currency Future	436	481	436	481	0.00
06/03/2009	\$ / R On 16-March-09	7.75	Put	Currency Future	436	481	436	481	0.00
06/03/2009	\$ / R On 16-March-09	7.50	Put	Currency Future	436	481	436	481	0.00
06/03/2009	\$ / R On 16-March-09	7.25	Put	Currency Future	436	481	436	481	0.00
06/03/2009	\$ / R On 16-March-09	7.00	Put	Currency Future	436	481	436	481	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	\$ / R On 16-March-09	6.75	Put	Currency Future	436	481	436	481	0.00
06/03/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	1253	1193	1253	1193	0.00
06/03/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	1253	1193	1253	1193	0.00
06/03/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	1253	1193	1253	1193	0.00
06/03/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	980	995	980	995	0.00
06/03/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	980	995	980	995	0.00
06/03/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	980	995	980	995	0.00
06/03/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	1465	1385	1465	1385	0.00
06/03/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	421	417	421	417	0.00
06/03/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	1010	957	1010	957	0.00
06/03/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	1010	957	1010	957	0.00
06/03/2009	\$ / R On 14-December-09	9.05	Call	Currency Future	1010	957	1010	957	0.00
06/03/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	1010	957	1010	957	0.00
06/03/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	1010	957	1010	957	0.00
06/03/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	1437	1460	1437	1460	0.00
06/03/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	1437	1460	1437	1460	0.00
06/03/2009	\$ / R On 14-December-09	9.05	Put	Currency Future	1437	1460	1437	1460	0.00
06/03/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	1437	1460	1437	1460	0.00
06/03/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	1437	1460	1437	1460	0.00
06/03/2009	\$ / R On 16-March-09	228.00	Call	Currency Future	1792	1721	1792	1721	0.00
06/03/2009	\$ / R On 16-March-09	228.00	Put	Currency Future	0	0	0	0	0.00
06/03/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	2231	2148	2231	2148	0.00
06/03/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	40	32	40	32	0.00
06/03/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	1784	1696	1784	1696	0.00
06/03/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	93	80	93	80	0.00
06/03/2009	\$ / R On 12-June-09	230.00	Call	Currency Future	522	451	522	451	0.00
06/03/2009	\$ / R On 12-June-09	230.00	Put	Currency Future	1031	1035	1031	1035	0.00
06/03/2009	\$ / R On 12-June-09	9.00	Call	Currency Future	606	538	606	538	0.00
06/03/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	606	538	606	538	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	\$ / R On 12-June-09	8.80	Call	Currency Future	606	538	606	538	0.00
06/03/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	606	538	606	538	0.00
06/03/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	606	538	606	538	0.00
06/03/2009	\$ / R On 12-June-09	9.00	Put	Currency Future	865	872	865	872	0.00
06/03/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	865	872	865	872	0.00
06/03/2009	\$ / R On 12-June-09	8.80	Put	Currency Future	865	872	865	872	0.00
06/03/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	865	872	865	872	0.00
06/03/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	865	872	865	872	0.00
06/03/2009	\$ / R On 14-December-09	106.00	Call	Currency Future	2691	2618	2691	2618	0.00
06/03/2009	\$ / R On 14-December-09	106.00	Put	Currency Future	118	120	118	120	0.00
06/03/2009	\$ / R On 14-December-09	243.58	Call	Currency Future	1787	1717	1787	1717	0.00
06/03/2009	\$ / R On 14-December-09	243.58	Put	Currency Future	414	420	414	420	0.00
06/03/2009	\$ / R On 14-December-09	265.00	Call	Currency Future	613	576	613	576	0.00
06/03/2009	\$ / R On 14-December-09	265.00	Put	Currency Future	2840	2878	2840	2878	0.00
06/03/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	2441	2368	2441	2368	0.00
06/03/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	2441	2368	2441	2368	0.00
06/03/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	2441	2368	2441	2368	0.00
06/03/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	168	171	168	171	0.00
06/03/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	168	171	168	171	0.00
06/03/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	168	171	168	171	0.00
06/03/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	1985	1915	1985	1915	0.00
06/03/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	1985	1915	1985	1915	0.00
06/03/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	1985	1915	1985	1915	0.00
06/03/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	312	317	312	317	0.00
06/03/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	312	317	312	317	0.00
06/03/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	312	317	312	317	0.00
06/03/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	1676	1656	1676	1656	0.00
06/03/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	1676	1656	1676	1656	0.00
06/03/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	1676	1656	1676	1656	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	819	807	819	807	0.00
06/03/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	819	807	819	807	0.00
06/03/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	819	807	819	807	0.00
06/03/2009	\$ / R On 15-March-10	254.00	Call	Currency Future	2130	2112	2130	2112	0.00
06/03/2009	\$ / R On 15-March-10	254.00	Put	Currency Future	423	413	423	413	0.00
06/03/2009	\$ / R On 16-March-09	7.25	Call	Currency Future	1345	1275	1345	1275	0.00
06/03/2009	\$ / R On 16-March-09	7.50	Call	Currency Future	1345	1275	1345	1275	0.00
06/03/2009	\$ / R On 16-March-09	7.75	Call	Currency Future	1345	1275	1345	1275	0.00
06/03/2009	\$ / R On 16-March-09	7.25	Put	Currency Future	3	5	3	5	0.00
06/03/2009	\$ / R On 16-March-09	7.50	Put	Currency Future	3	5	3	5	0.00
06/03/2009	\$ / R On 16-March-09	7.75	Put	Currency Future	3	5	3	5	0.00
06/03/2009	\$ / R On 16-March-09	7.25	Call	Currency Future	1150	1082	1150	1082	0.00
06/03/2009	\$ / R On 16-March-09	7.50	Call	Currency Future	1150	1082	1150	1082	0.00
06/03/2009	\$ / R On 16-March-09	7.75	Call	Currency Future	1150	1082	1150	1082	0.00
06/03/2009	\$ / R On 16-March-09	7.25	Put	Currency Future	9	11	9	11	0.00
06/03/2009	\$ / R On 16-March-09	7.50	Put	Currency Future	9	11	9	11	0.00
06/03/2009	\$ / R On 16-March-09	7.75	Put	Currency Future	9	11	9	11	0.00
06/03/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	3414	3339	3414	3339	0.00
06/03/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	41	41	41	41	0.00
06/03/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	2866	2792	2866	2792	0.00
06/03/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	93	94	93	94	0.00
06/03/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	1074	1019	1074	1019	0.00
06/03/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	1301	1321	1301	1321	0.00
06/03/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	1669	1587	1669	1587	0.00
06/03/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	325	320	325	320	0.00
06/03/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	1599	1518	1599	1518	0.00
06/03/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	355	350	355	350	0.00
06/03/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	1531	1450	1531	1450	0.00
06/03/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	387	383	387	383	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	1168	1151	1168	1151	0.00
06/03/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	1661	1652	1661	1652	0.00
06/03/2009	\$ / R On 15-March-10	274.00	Call	Currency Future	1138	1122	1138	1122	0.00
06/03/2009	\$ / R On 15-March-10	274.00	Put	Currency Future	1732	1723	1732	1723	0.00
06/03/2009	\$ / R On 15-March-10	16.80	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	14.75	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	14.90	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	14.95	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	2475	2458	2475	2458	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	14.85	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	14.80	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	14.70	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	15.05	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	15.15	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	2475	2458	2475	2458	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	15.20	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	16.70	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	15.10	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	17.00	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	17.40	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	15.00	Call	Currency Future	2475	2458	2475	2458	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	17.70	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	16.90	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	15.30	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	17.75	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	16.95	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	15.35	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	2475	2458	2475	2458	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	12.80	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	12.75	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	2475	2458	2475	2458	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	2475	2458	2475	2458	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	2475	2458	2475	2458	0.00
06/03/2009	\$ / R On 15-March-10	16.80	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	14.75	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	14.90	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	14.95	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	268	259	268	259	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	14.85	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	14.80	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	14.70	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	15.05	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	15.15	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	268	259	268	259	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	15.20	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	16.70	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	15.10	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	17.00	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	17.40	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	268	259	268	259	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	15.00	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	17.70	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	16.90	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	15.30	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	17.75	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	16.95	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	15.35	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	268	259	268	259	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	12.80	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	12.75	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	268	259	268	259	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	268	259	268	259	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	268	259	268	259	0.00
06/03/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	268	259	268	259	0.00
06/03/2009	£ / R On 16-March-09			Currency Future	15.1100	14.8393	15.1085	14.8393	13972.00
06/03/2009	£ / R On 16-March-09			Currency Future	15.1100	14.8393	15.1085	14.8393	13972.00
06/03/2009	£ / R On 16-March-09			Currency Future	15.1100	14.8393	15.1085	14.8393	13972.00
06/03/2009	£ / R On 16-March-09			Currency Future	15.1100	14.8393	15.1085	14.8393	13972.00
06/03/2009	£ / R On 16-March-09			Currency Future	15.1100	14.8393	15.1085	14.8393	13972.00
06/03/2009	£ / R On 16-March-09			Currency Future	15.1100	14.8393	15.1085	14.8393	13972.00
06/03/2009	£ / R On 16-March-09			Currency Future	15.1100	14.8393	15.1085	14.8393	13972.00
06/03/2009	£ / R On 16-March-09			Currency Future	15.1100	14.8393	15.1085	14.8393	13972.00
06/03/2009	£ / R On 16-March-09			Currency Future	15.1100	14.8393	15.1085	14.8393	13972.00
06/03/2009	£ / R On 12-June-09			Currency Future	15.3900	15.1152	15.3922	15.1152	299.00
06/03/2009	£ / R On 12-June-09			Currency Future	15.3900	15.1152	15.3922	15.1152	299.00
06/03/2009	£ / R On 12-June-09			Currency Future	15.3900	15.1152	15.3922	15.1152	299.00
06/03/2009	£ / R On 12-June-09			Currency Future	15.3900	15.1152	15.3922	15.1152	299.00
06/03/2009	£ / R On 12-June-09			Currency Future	15.3900	15.1152	15.3922	15.1152	299.00
06/03/2009	£ / R On 12-June-09			Currency Future	15.3900	15.1152	15.3922	15.1152	299.00
06/03/2009	£ / R On 12-June-09			Currency Future	15.3900	15.1152	15.3922	15.1152	299.00
06/03/2009	£ / R On 12-June-09			Currency Future	15.3900	15.1152	15.3922	15.1152	299.00
06/03/2009	£ / R On 12-June-09			Currency Future	15.3900	15.1152	15.3922	15.1152	299.00
06/03/2009	£ / R On 14-September-09			Currency Future	15.6200	15.3382	15.6172	15.3382	52.00
06/03/2009	£ / R On 14-September-09			Currency Future	15.6200	15.3382	15.6172	15.3382	52.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	£ / R On 14-September-09			Currency Future	15.6200	15.3382	15.6172	15.3382	52.00
06/03/2009	£ / R On 14-September-09			Currency Future	15.6200	15.3382	15.6172	15.3382	52.00
06/03/2009	£ / R On 14-September-09			Currency Future	15.6200	15.3382	15.6172	15.3382	52.00
06/03/2009	£ / R On 14-September-09			Currency Future	15.6200	15.3382	15.6172	15.3382	52.00
06/03/2009	£ / R On 14-September-09			Currency Future	15.6200	15.3382	15.6172	15.3382	52.00
06/03/2009	£ / R On 14-September-09			Currency Future	15.6200	15.3382	15.6172	15.3382	52.00
06/03/2009	£ / R On 14-September-09			Currency Future	15.6200	15.3382	15.6172	15.3382	52.00
06/03/2009	£ / R On 14-September-09			Currency Future	15.6200	15.3382	15.6172	15.3382	52.00
06/03/2009	£ / R On 14-December-09			Currency Future	15.6200	15.3485	15.6249	15.3485	0.00
06/03/2009	£ / R On 14-December-09			Currency Future	15.6200	15.3485	15.6249	15.3485	0.00
06/03/2009	£ / R On 14-December-09			Currency Future	15.6200	15.3485	15.6249	15.3485	0.00
06/03/2009	£ / R On 14-December-09			Currency Future	15.6200	15.3485	15.6249	15.3485	0.00
06/03/2009	£ / R On 14-December-09			Currency Future	15.6200	15.3485	15.6249	15.3485	0.00
06/03/2009	£ / R On 14-December-09			Currency Future	15.6200	15.3485	15.6249	15.3485	0.00
06/03/2009	£ / R On 14-December-09			Currency Future	15.6200	15.3485	15.6249	15.3485	0.00
06/03/2009	£ / R On 14-December-09			Currency Future	15.6200	15.3485	15.6249	15.3485	0.00
06/03/2009	£ / R On 14-September-09	6.75	Call	Currency Future	1450	1231	1450	1231	0.00
06/03/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1450	1231	1450	1231	0.00
06/03/2009	£ / R On 14-September-09	7.00	Call	Currency Future	1450	1231	1450	1231	0.00
06/03/2009	£ / R On 14-September-09	6.75	Put	Currency Future	1083	1143	1083	1143	0.00
06/03/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1083	1143	1083	1143	0.00
06/03/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1083	1143	1083	1143	0.00
06/03/2009	£ / R On 16-March-09	8.75	Call	Currency Future	733	520	733	520	0.00
06/03/2009	£ / R On 16-March-09	8.75	Put	Currency Future	25	81	25	81	0.00
06/03/2009	£ / R On 12-June-09	8.50	Call	Currency Future	1217	1017	1217	1017	0.00
06/03/2009	£ / R On 12-June-09	8.50	Put	Currency Future	475	552	475	552	0.00
06/03/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1658	1401	1658	1401	0.00
06/03/2009	£ / R On 14-September-09	8.50	Put	Currency Future	891	913	891	913	0.00
06/03/2009	£ / R On 16-March-09	8.75	Call	Currency Future	779	559	779	559	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	£ / R On 16-March-09	9.00	Call	Currency Future	779	559	779	559	0.00
06/03/2009	£ / R On 16-March-09	9.25	Call	Currency Future	779	559	779	559	0.00
06/03/2009	£ / R On 16-March-09	8.75	Put	Currency Future	20	70	20	70	0.00
06/03/2009	£ / R On 16-March-09	9.00	Put	Currency Future	20	70	20	70	0.00
06/03/2009	£ / R On 16-March-09	9.25	Put	Currency Future	20	70	20	70	0.00
06/03/2009	£ / R On 14-September-09	7.00	Call	Currency Future	1523	1291	1523	1291	0.00
06/03/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1523	1291	1523	1291	0.00
06/03/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1523	1291	1523	1291	0.00
06/03/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1006	1053	1006	1053	0.00
06/03/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1006	1053	1006	1053	0.00
06/03/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1006	1053	1006	1053	0.00
06/03/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1576	1330	1576	1330	0.00
06/03/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1576	1330	1576	1330	0.00
06/03/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1576	1330	1576	1330	0.00
06/03/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1576	1330	1576	1330	0.00
06/03/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1576	1330	1576	1330	0.00
06/03/2009	£ / R On 14-September-09	8.25	Put	Currency Future	959	992	959	992	0.00
06/03/2009	£ / R On 14-September-09	8.50	Put	Currency Future	959	992	959	992	0.00
06/03/2009	£ / R On 14-September-09	7.75	Put	Currency Future	959	992	959	992	0.00
06/03/2009	£ / R On 14-September-09	7.25	Put	Currency Future	959	992	959	992	0.00
06/03/2009	£ / R On 14-September-09	7.50	Put	Currency Future	959	992	959	992	0.00
06/03/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1631	1375	1631	1375	0.00
06/03/2009	£ / R On 14-September-09	8.75	Call	Currency Future	1631	1375	1631	1375	0.00
06/03/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1631	1375	1631	1375	0.00
06/03/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1631	1375	1631	1375	0.00
06/03/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1631	1375	1631	1375	0.00
06/03/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1631	1375	1631	1375	0.00
06/03/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1631	1375	1631	1375	0.00
06/03/2009	£ / R On 14-September-09	8.50	Put	Currency Future	913	937	913	937	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	£ / R On 14-September-09	8.75	Put	Currency Future	913	937	913	937	0.00
06/03/2009	£ / R On 14-September-09	8.25	Put	Currency Future	913	937	913	937	0.00
06/03/2009	£ / R On 14-September-09	7.50	Put	Currency Future	913	937	913	937	0.00
06/03/2009	£ / R On 14-September-09	7.75	Put	Currency Future	913	937	913	937	0.00
06/03/2009	£ / R On 14-September-09	7.25	Put	Currency Future	913	937	913	937	0.00
06/03/2009	£ / R On 14-September-09	7.50	Put	Currency Future	913	937	913	937	0.00
06/03/2009	£ / R On 12-June-09	254.00	Call	Currency Future	1217	1017	1217	1017	0.00
06/03/2009	£ / R On 12-June-09	254.00	Put	Currency Future	475	552	475	552	0.00
06/03/2009	£ / R On 12-June-09	254.00	Call	Currency Future	1156	966	1156	966	0.00
06/03/2009	£ / R On 12-June-09	254.00	Put	Currency Future	514	601	514	601	0.00
06/03/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1631	1375	1631	1375	0.00
06/03/2009	£ / R On 14-September-09	8.50	Put	Currency Future	913	937	913	937	0.00
06/03/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1471	1251	1471	1251	0.00
06/03/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1471	1251	1471	1251	0.00
06/03/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1471	1251	1471	1251	0.00
06/03/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1054	1112	1054	1112	0.00
06/03/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1054	1112	1054	1112	0.00
06/03/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1054	1112	1054	1112	0.00
06/03/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1743	1482	1743	1482	0.00
06/03/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1743	1482	1743	1482	0.00
06/03/2009	£ / R On 14-September-09	8.00	Call	Currency Future	1743	1482	1743	1482	0.00
06/03/2009	£ / R On 14-September-09	8.25	Put	Currency Future	826	844	826	844	0.00
06/03/2009	£ / R On 14-September-09	7.75	Put	Currency Future	826	844	826	844	0.00
06/03/2009	£ / R On 14-September-09	8.00	Put	Currency Future	826	844	826	844	0.00
06/03/2009	£ / R On 12-June-09	9.00	Call	Currency Future	1412	1198	1412	1198	0.00
06/03/2009	£ / R On 12-June-09	9.00	Put	Currency Future	370	432	370	432	0.00
06/03/2009	£ / R On 14-September-09	6.75	Call	Currency Future	1368	1157	1368	1157	0.00
06/03/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1368	1157	1368	1157	0.00
06/03/2009	£ / R On 14-September-09	7.00	Call	Currency Future	1368	1157	1368	1157	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	£ / R On 14-September-09	6.75	Put	Currency Future	1201	1269	1201	1269	0.00
06/03/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1201	1269	1201	1269	0.00
06/03/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1201	1269	1201	1269	0.00
06/03/2009	£ / R On 14-September-09	8.75	Call	Currency Future	1348	1139	1348	1139	0.00
06/03/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1348	1139	1348	1139	0.00
06/03/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1348	1139	1348	1139	0.00
06/03/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1231	1301	1231	1301	0.00
06/03/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1231	1301	1231	1301	0.00
06/03/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1231	1301	1231	1301	0.00
06/03/2009	£ / R On 16-March-09	7.75	Call	Currency Future	1211	953	1211	953	0.00
06/03/2009	£ / R On 16-March-09	7.75	Put	Currency Future	2	14	2	14	0.00
06/03/2009	£ / R On 16-March-09	7.00	Call	Currency Future	1015	769	1015	769	0.00
06/03/2009	£ / R On 16-March-09	7.00	Put	Currency Future	7	30	7	30	0.00
06/03/2009	£ / R On 16-March-09	8.45	Call	Currency Future	98	49	98	49	0.00
06/03/2009	£ / R On 16-March-09	8.60	Call	Currency Future	98	49	98	49	0.00
06/03/2009	£ / R On 16-March-09	8.55	Call	Currency Future	98	49	98	49	0.00
06/03/2009	£ / R On 16-March-09	9.25	Call	Currency Future	98	49	98	49	0.00
06/03/2009	£ / R On 16-March-09	9.00	Call	Currency Future	98	49	98	49	0.00
06/03/2009	£ / R On 16-March-09	8.75	Call	Currency Future	98	49	98	49	0.00
06/03/2009	£ / R On 16-March-09	8.50	Call	Currency Future	98	49	98	49	0.00
06/03/2009	£ / R On 16-March-09	8.25	Call	Currency Future	98	49	98	49	0.00
06/03/2009	£ / R On 16-March-09	8.00	Call	Currency Future	98	49	98	49	0.00
06/03/2009	£ / R On 16-March-09	7.75	Call	Currency Future	98	49	98	49	0.00
06/03/2009	£ / R On 16-March-09	7.50	Call	Currency Future	98	49	98	49	0.00
06/03/2009	£ / R On 16-March-09	8.45	Put	Currency Future	939	1160	939	1160	0.00
06/03/2009	£ / R On 16-March-09	8.60	Put	Currency Future	939	1160	939	1160	0.00
06/03/2009	£ / R On 16-March-09	8.55	Put	Currency Future	939	1160	939	1160	0.00
06/03/2009	£ / R On 16-March-09	9.25	Put	Currency Future	939	1160	939	1160	0.00
06/03/2009	£ / R On 16-March-09	9.00	Put	Currency Future	939	1160	939	1160	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	£ / R On 16-March-09	8.75	Put	Currency Future	939	1160	939	1160	0.00
06/03/2009	£ / R On 16-March-09	8.50	Put	Currency Future	939	1160	939	1160	0.00
06/03/2009	£ / R On 16-March-09	8.25	Put	Currency Future	939	1160	939	1160	0.00
06/03/2009	£ / R On 16-March-09	8.00	Put	Currency Future	939	1160	939	1160	0.00
06/03/2009	£ / R On 16-March-09	7.75	Put	Currency Future	939	1160	939	1160	0.00
06/03/2009	£ / R On 16-March-09	7.50	Put	Currency Future	939	1160	939	1160	0.00
06/03/2009	£ / R On 12-June-09	8.00	Call	Currency Future	221	162	221	162	0.00
06/03/2009	£ / R On 12-June-09	8.00	Put	Currency Future	2629	2847	2629	2847	0.00
06/03/2009	£ / R On 12-June-09	7.00	Call	Currency Future	317	239	317	239	0.00
06/03/2009	£ / R On 12-June-09	7.00	Put	Currency Future	2175	2374	2175	2374	0.00
06/03/2009	£ / R On 16-March-09	7.00	Call	Currency Future	4	1	4	1	0.00
06/03/2009	£ / R On 16-March-09	7.00	Put	Currency Future	2246	2512	2246	2512	0.00
06/03/2009	£ / R On 12-June-09	7.00	Call	Currency Future	261	194	261	194	0.00
06/03/2009	£ / R On 12-June-09	7.00	Put	Currency Future	2419	2629	2419	2629	0.00
06/03/2009	£ / R On 16-March-09	8.25	Call	Currency Future	2	0	2	0	0.00
06/03/2009	£ / R On 16-March-09	8.25	Put	Currency Future	2593	2861	2593	2861	0.00
06/03/2009	£ / R On 12-June-09	8.00	Call	Currency Future	237	174	237	174	0.00
06/03/2009	£ / R On 12-June-09	8.00	Put	Currency Future	2544	2759	2544	2759	0.00
06/03/2009	£ / R On 16-March-09	8.55	Call	Currency Future	118	74	118	74	0.00
06/03/2009	£ / R On 16-March-09	8.45	Call	Currency Future	118	74	118	74	0.00
06/03/2009	£ / R On 16-March-09	9.00	Call	Currency Future	118	74	118	74	0.00
06/03/2009	£ / R On 16-March-09	8.75	Call	Currency Future	118	74	118	74	0.00
06/03/2009	£ / R On 16-March-09	8.50	Call	Currency Future	118	74	118	74	0.00
06/03/2009	£ / R On 16-March-09	8.25	Call	Currency Future	118	74	118	74	0.00
06/03/2009	£ / R On 16-March-09	8.00	Call	Currency Future	118	74	118	74	0.00
06/03/2009	£ / R On 16-March-09	7.75	Call	Currency Future	118	74	118	74	0.00
06/03/2009	£ / R On 16-March-09	7.50	Call	Currency Future	118	74	118	74	0.00
06/03/2009	£ / R On 16-March-09	7.25	Call	Currency Future	118	74	118	74	0.00
06/03/2009	£ / R On 16-March-09	7.00	Call	Currency Future	118	74	118	74	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	£ / R On 16-March-09	6.75	Call	Currency Future	118	74	118	74	0.00
06/03/2009	£ / R On 16-March-09	8.55	Put	Currency Future	759	985	759	985	0.00
06/03/2009	£ / R On 16-March-09	8.45	Put	Currency Future	759	985	759	985	0.00
06/03/2009	£ / R On 16-March-09	9.00	Put	Currency Future	759	985	759	985	0.00
06/03/2009	£ / R On 16-March-09	8.75	Put	Currency Future	759	985	759	985	0.00
06/03/2009	£ / R On 16-March-09	8.50	Put	Currency Future	759	985	759	985	0.00
06/03/2009	£ / R On 16-March-09	8.25	Put	Currency Future	759	985	759	985	0.00
06/03/2009	£ / R On 16-March-09	8.00	Put	Currency Future	759	985	759	985	0.00
06/03/2009	£ / R On 16-March-09	7.75	Put	Currency Future	759	985	759	985	0.00
06/03/2009	£ / R On 16-March-09	7.50	Put	Currency Future	759	985	759	985	0.00
06/03/2009	£ / R On 16-March-09	7.25	Put	Currency Future	759	985	759	985	0.00
06/03/2009	£ / R On 16-March-09	7.00	Put	Currency Future	759	985	759	985	0.00
06/03/2009	£ / R On 16-March-09	6.75	Put	Currency Future	759	985	759	985	0.00
06/03/2009	£ / R On 16-March-09	9.25	Call	Currency Future	110	61	110	61	0.00
06/03/2009	£ / R On 16-March-09	9.00	Call	Currency Future	110	61	110	61	0.00
06/03/2009	£ / R On 16-March-09	8.75	Call	Currency Future	110	61	110	61	0.00
06/03/2009	£ / R On 16-March-09	8.50	Call	Currency Future	110	61	110	61	0.00
06/03/2009	£ / R On 16-March-09	8.25	Call	Currency Future	110	61	110	61	0.00
06/03/2009	£ / R On 16-March-09	8.00	Call	Currency Future	110	61	110	61	0.00
06/03/2009	£ / R On 16-March-09	7.75	Call	Currency Future	110	61	110	61	0.00
06/03/2009	£ / R On 16-March-09	7.50	Call	Currency Future	110	61	110	61	0.00
06/03/2009	£ / R On 16-March-09	9.25	Put	Currency Future	852	1071	852	1071	0.00
06/03/2009	£ / R On 16-March-09	9.00	Put	Currency Future	852	1071	852	1071	0.00
06/03/2009	£ / R On 16-March-09	8.75	Put	Currency Future	852	1071	852	1071	0.00
06/03/2009	£ / R On 16-March-09	8.50	Put	Currency Future	852	1071	852	1071	0.00
06/03/2009	£ / R On 16-March-09	8.25	Put	Currency Future	852	1071	852	1071	0.00
06/03/2009	£ / R On 16-March-09	8.00	Put	Currency Future	852	1071	852	1071	0.00
06/03/2009	£ / R On 16-March-09	7.75	Put	Currency Future	852	1071	852	1071	0.00
06/03/2009	£ / R On 16-March-09	7.50	Put	Currency Future	852	1071	852	1071	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	£ / R On 12-June-09	254.00	Call	Currency Future	1280	1075	1280	1075	0.00
06/03/2009	£ / R On 12-June-09	254.00	Put	Currency Future	438	510	438	510	0.00
06/03/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1686	1428	1686	1428	0.00
06/03/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1686	1428	1686	1428	0.00
06/03/2009	£ / R On 14-September-09	8.00	Call	Currency Future	1686	1428	1686	1428	0.00
06/03/2009	£ / R On 14-September-09	8.25	Put	Currency Future	869	890	869	890	0.00
06/03/2009	£ / R On 14-September-09	7.75	Put	Currency Future	869	890	869	890	0.00
06/03/2009	£ / R On 14-September-09	8.00	Put	Currency Future	869	890	869	890	0.00
06/03/2009	£ / R On 14-September-09	8.75	Call	Currency Future	1388	1175	1388	1175	0.00
06/03/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1388	1175	1388	1175	0.00
06/03/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1388	1175	1388	1175	0.00
06/03/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1171	1237	1171	1237	0.00
06/03/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1171	1237	1171	1237	0.00
06/03/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1171	1237	1171	1237	0.00
06/03/2009	£ / R On 16-March-09	7.50	Call	Currency Future	1409	1145	1409	1145	0.00
06/03/2009	£ / R On 16-March-09	7.50	Put	Currency Future	1	6	1	6	0.00
06/03/2009	£ / R On 16-March-09	7.50	Call	Currency Future	1310	1048	1310	1048	0.00
06/03/2009	£ / R On 16-March-09	7.50	Put	Currency Future	1	9	1	9	0.00
06/03/2009	£ / R On 16-March-09	7.75	Call	Currency Future	1112	860	1112	860	0.00
06/03/2009	£ / R On 16-March-09	7.75	Put	Currency Future	4	21	4	21	0.00
06/03/2009	£ / R On 12-June-09	7.00	Call	Currency Future	1698	1467	1698	1467	0.00
06/03/2009	£ / R On 12-June-09	7.00	Put	Currency Future	256	302	256	302	0.00
06/03/2009	£ / R On 12-June-09	9.00	Call	Currency Future	1624	1397	1624	1397	0.00
06/03/2009	£ / R On 12-June-09	9.00	Put	Currency Future	282	331	282	331	0.00
06/03/2009	£ / R On 16-March-09	9.00	Call	Currency Future	1609	1341	1609	1341	0.00
06/03/2009	£ / R On 16-March-09	9.00	Put	Currency Future	0	2	0	2	0.00
06/03/2009	£ / R On 16-March-09	7.75	Call	Currency Future	1509	1243	1509	1243	0.00
06/03/2009	£ / R On 16-March-09	7.75	Put	Currency Future	0	3	0	3	0.00
06/03/2009	£ / R On 14-September-09	265.00	Call	Currency Future	2179	1903	2179	1903	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	£ / R On 14-September-09	265.00	Put	Currency Future	562	565	562	565	0.00
06/03/2009	£ / R On 12-June-09	10.00	Call	Currency Future	1551	1328	1551	1328	0.00
06/03/2009	£ / R On 12-June-09	10.25	Call	Currency Future	1551	1328	1551	1328	0.00
06/03/2009	£ / R On 12-June-09	9.50	Call	Currency Future	1551	1328	1551	1328	0.00
06/03/2009	£ / R On 12-June-09	8.75	Call	Currency Future	1551	1328	1551	1328	0.00
06/03/2009	£ / R On 12-June-09	10.00	Put	Currency Future	309	363	309	363	0.00
06/03/2009	£ / R On 12-June-09	10.25	Put	Currency Future	309	363	309	363	0.00
06/03/2009	£ / R On 12-June-09	9.50	Put	Currency Future	309	363	309	363	0.00
06/03/2009	£ / R On 12-June-09	8.75	Put	Currency Future	309	363	309	363	0.00
06/03/2009	€ / R On 16-March-09			Currency Future	13.4600	13.1760	13.4582	13.1760	5944.00
06/03/2009	€ / R On 16-March-09			Currency Future	13.4600	13.1760	13.4582	13.1760	5944.00
06/03/2009	€ / R On 16-March-09			Currency Future	13.4600	13.1760	13.4582	13.1760	5944.00
06/03/2009	€ / R On 16-March-09			Currency Future	13.4600	13.1760	13.4582	13.1760	5944.00
06/03/2009	€ / R On 16-March-09			Currency Future	13.4600	13.1760	13.4582	13.1760	5944.00
06/03/2009	€ / R On 16-March-09			Currency Future	13.4600	13.1760	13.4582	13.1760	5944.00
06/03/2009	€ / R On 16-March-09			Currency Future	13.4600	13.1760	13.4582	13.1760	5944.00
06/03/2009	€ / R On 16-March-09			Currency Future	13.4600	13.1760	13.4582	13.1760	5944.00
06/03/2009	€ / R On 16-March-09			Currency Future	13.4600	13.1760	13.4582	13.1760	5944.00
06/03/2009	€ / R On 12-June-09			Currency Future	13.7100	13.4215	13.7123	13.4215	4981.00
06/03/2009	€ / R On 12-June-09			Currency Future	13.7100	13.4215	13.7123	13.4215	4981.00
06/03/2009	€ / R On 12-June-09			Currency Future	13.7100	13.4215	13.7123	13.4215	4981.00
06/03/2009	€ / R On 12-June-09			Currency Future	13.7100	13.4215	13.7123	13.4215	4981.00
06/03/2009	€ / R On 12-June-09			Currency Future	13.7100	13.4215	13.7123	13.4215	4981.00
06/03/2009	€ / R On 12-June-09			Currency Future	13.7100	13.4215	13.7123	13.4215	4981.00
06/03/2009	€ / R On 12-June-09			Currency Future	13.7100	13.4215	13.7123	13.4215	4981.00
06/03/2009	€ / R On 12-June-09			Currency Future	13.7100	13.4215	13.7123	13.4215	4981.00
06/03/2009	€ / R On 12-June-09			Currency Future	13.7100	13.4215	13.7123	13.4215	4981.00
06/03/2009	€ / R On 12-June-09			Currency Future	13.7100	13.4215	13.7123	13.4215	4981.00
06/03/2009	€ / R On 14-September-09			Currency Future	13.9200	13.6214	13.9191	13.6214	72.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	€ / R On 14-September-09			Currency Future	13.9200	13.6214	13.9191	13.6214	72.00
06/03/2009	€ / R On 14-September-09			Currency Future	13.9200	13.6214	13.9191	13.6214	72.00
06/03/2009	€ / R On 14-September-09			Currency Future	13.9200	13.6214	13.9191	13.6214	72.00
06/03/2009	€ / R On 14-September-09			Currency Future	13.9200	13.6214	13.9191	13.6214	72.00
06/03/2009	€ / R On 14-September-09			Currency Future	13.9200	13.6214	13.9191	13.6214	72.00
06/03/2009	€ / R On 14-September-09			Currency Future	13.9200	13.6214	13.9191	13.6214	72.00
06/03/2009	€ / R On 14-September-09			Currency Future	13.9200	13.6214	13.9191	13.6214	72.00
06/03/2009	€ / R On 14-September-09			Currency Future	13.9200	13.6214	13.9191	13.6214	72.00
06/03/2009	€ / R On 14-September-09			Currency Future	13.9200	13.6214	13.9191	13.6214	72.00
06/03/2009	€ / R On 14-December-09			Currency Future	14.1000	13.7986	14.0986	13.7986	0.00
06/03/2009	€ / R On 14-December-09			Currency Future	14.1000	13.7986	14.0986	13.7986	0.00
06/03/2009	€ / R On 14-December-09			Currency Future	14.1000	13.7986	14.0986	13.7986	0.00
06/03/2009	€ / R On 14-December-09			Currency Future	14.1000	13.7986	14.0986	13.7986	0.00
06/03/2009	€ / R On 14-December-09			Currency Future	14.1000	13.7986	14.0986	13.7986	0.00
06/03/2009	€ / R On 14-December-09			Currency Future	14.1000	13.7986	14.0986	13.7986	0.00
06/03/2009	€ / R On 14-December-09			Currency Future	14.1000	13.7986	14.0986	13.7986	0.00
06/03/2009	€ / R On 14-December-09			Currency Future	14.1000	13.7986	14.0986	13.7986	0.00
06/03/2009	€ / R On 14-September-09	7.45	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	7.30	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	6.90	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	13.65	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	12.90	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	12.15	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	11.40	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	10.65	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	7.65	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	13.40	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	12.65	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	11.90	Call	Currency Future	1467	1224	1467	1224	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	€ / R On 14-September-09	11.15	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	10.40	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	9.65	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	7.40	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	13.60	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	12.85	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	12.10	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	10.60	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	7.60	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	13.50	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	7.50	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	13.30	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	12.55	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	11.80	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	11.05	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	7.30	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	13.20	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	12.45	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	11.70	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	10.95	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	10.20	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	9.45	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	7.95	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	7.20	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	13.00	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	7.75	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	7.00	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	7.55	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	6.80	Call	Currency Future	1467	1224	1467	1224	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	€ / R On 14-September-09	12.95	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	12.20	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	11.45	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	10.70	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	9.95	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	6.95	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	7.10	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	13.85	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	13.10	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	11.60	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	14.10	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	13.35	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	12.60	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	11.10	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	14.20	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	13.45	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	12.70	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	11.95	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	11.20	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	10.45	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	8.95	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	14.30	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	13.55	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	12.80	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	12.05	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	11.30	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	10.55	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	12.75	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	12.35	Call	Currency Future	1467	1224	1467	1224	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	€ / R On 14-September-09	11.85	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	11.35	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	10.85	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	10.35	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	9.85	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	9.35	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	12.25	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	11.75	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	11.25	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	10.75	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	10.25	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	10.80	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	12.50	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	12.00	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	11.50	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	11.00	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	10.50	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	10.35	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	10.15	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	9.95	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	9.75	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	9.55	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	9.30	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	10.10	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	9.70	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	9.10	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	10.30	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	10.10	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	9.90	Call	Currency Future	1467	1224	1467	1224	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	€ / R On 14-September-09	9.70	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	9.50	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	9.80	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	9.40	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	8.40	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	10.20	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	10.00	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	9.80	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	9.60	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	9.20	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	9.40	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	9.30	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	9.20	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	9.10	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	9.45	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	9.35	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	9.25	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	9.15	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	9.05	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	8.95	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	8.85	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	8.75	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	8.85	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	8.80	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	8.70	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	9.00	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	8.90	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	8.65	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	8.55	Call	Currency Future	1467	1224	1467	1224	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	€ / R On 14-September-09	8.45	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	8.35	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	8.25	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	8.15	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	8.05	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	7.95	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	7.85	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	8.30	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	7.90	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	7.80	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	7.70	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	8.80	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	8.60	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	8.20	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	8.10	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	8.70	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	8.60	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	8.20	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	8.10	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	8.00	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	7.90	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	8.50	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	8.40	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	8.30	Call	Currency Future	1467	1224	1467	1224	0.00
06/03/2009	€ / R On 14-September-09	7.45	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	7.30	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	6.90	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	13.65	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	12.90	Put	Currency Future	698	752	698	752	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	€ / R On 14-September-09	12.15	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	11.40	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	10.65	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	7.65	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	13.40	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	12.65	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	11.90	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	11.15	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	10.40	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	9.65	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	7.40	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	13.60	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	12.85	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	12.10	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	10.60	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	7.60	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	13.50	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	7.50	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	13.30	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	12.55	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	11.80	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	11.05	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	7.30	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	13.20	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	12.45	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	11.70	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	10.95	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	10.20	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	9.45	Put	Currency Future	698	752	698	752	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	€ / R On 14-September-09	7.95	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	7.20	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	13.00	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	7.75	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	7.00	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	7.55	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	6.80	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	12.95	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	12.20	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	11.45	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	10.70	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	9.95	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	6.95	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	7.10	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	13.85	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	13.10	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	11.60	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	14.10	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	13.35	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	12.60	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	11.10	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	14.20	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	13.45	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	12.70	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	11.95	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	11.20	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	10.45	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	8.95	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	14.30	Put	Currency Future	698	752	698	752	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	€ / R On 14-September-09	13.55	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	12.80	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	12.05	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	11.30	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	10.55	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	12.75	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	12.35	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	11.85	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	11.35	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	10.85	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	10.35	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	9.85	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	9.35	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	12.25	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	11.75	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	11.25	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	10.75	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	10.25	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	10.80	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	12.50	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	12.00	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	11.50	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	11.00	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	10.50	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	10.35	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	10.15	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	9.95	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	9.75	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	9.55	Put	Currency Future	698	752	698	752	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	€ / R On 14-September-09	9.30	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	10.10	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	9.70	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	9.10	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	10.30	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	10.10	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	9.90	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	9.70	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	9.50	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	9.80	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	9.40	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	8.40	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	10.20	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	10.00	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	9.80	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	9.60	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	9.20	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	9.40	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	9.30	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	9.20	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	9.10	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	9.45	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	9.35	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	9.25	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	9.15	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	9.05	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	8.95	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	8.85	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	8.75	Put	Currency Future	698	752	698	752	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	€ / R On 14-September-09	8.85	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	8.80	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	8.70	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	9.00	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	8.90	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	8.65	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	8.55	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	8.45	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	8.35	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	8.25	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	8.15	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	8.05	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	7.95	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	7.85	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	8.30	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	7.90	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	7.80	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	7.70	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	8.80	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	8.60	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	8.20	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	8.10	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	8.70	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	8.60	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	8.20	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	8.10	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	8.00	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	7.90	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	8.50	Put	Currency Future	698	752	698	752	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	€ / R On 14-September-09	8.40	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	8.30	Put	Currency Future	698	752	698	752	0.00
06/03/2009	€ / R On 14-September-09	8.75	Call	Currency Future	1327	1121	1327	1121	0.00
06/03/2009	€ / R On 14-September-09	8.75	Put	Currency Future	808	899	808	899	0.00
06/03/2009	€ / R On 16-March-09	6.75	Call	Currency Future	867	611	867	611	0.00
06/03/2009	€ / R On 16-March-09	6.75	Put	Currency Future	9	35	9	35	0.00
06/03/2009	€ / R On 14-September-09	265.00	Call	Currency Future	1115	937	1115	937	0.00
06/03/2009	€ / R On 14-September-09	265.00	Put	Currency Future	1096	1216	1096	1216	0.00
06/03/2009	€ / R On 12-June-09	9.00	Call	Currency Future	823	650	823	650	0.00
06/03/2009	€ / R On 12-June-09	9.00	Put	Currency Future	760	878	760	878	0.00
06/03/2009	€ / R On 16-March-09	8.55	Call	Currency Future	486	298	486	298	0.00
06/03/2009	€ / R On 16-March-09	8.45	Call	Currency Future	486	298	486	298	0.00
06/03/2009	€ / R On 16-March-09	9.00	Call	Currency Future	486	298	486	298	0.00
06/03/2009	€ / R On 16-March-09	8.75	Call	Currency Future	486	298	486	298	0.00
06/03/2009	€ / R On 16-March-09	8.50	Call	Currency Future	486	298	486	298	0.00
06/03/2009	€ / R On 16-March-09	8.25	Call	Currency Future	486	298	486	298	0.00
06/03/2009	€ / R On 16-March-09	8.00	Call	Currency Future	486	298	486	298	0.00
06/03/2009	€ / R On 16-March-09	7.75	Call	Currency Future	486	298	486	298	0.00
06/03/2009	€ / R On 16-March-09	7.50	Call	Currency Future	486	298	486	298	0.00
06/03/2009	€ / R On 16-March-09	7.25	Call	Currency Future	486	298	486	298	0.00
06/03/2009	€ / R On 16-March-09	7.00	Call	Currency Future	486	298	486	298	0.00
06/03/2009	€ / R On 16-March-09	8.55	Put	Currency Future	78	172	78	172	0.00
06/03/2009	€ / R On 16-March-09	8.45	Put	Currency Future	78	172	78	172	0.00
06/03/2009	€ / R On 16-March-09	9.00	Put	Currency Future	78	172	78	172	0.00
06/03/2009	€ / R On 16-March-09	8.75	Put	Currency Future	78	172	78	172	0.00
06/03/2009	€ / R On 16-March-09	8.50	Put	Currency Future	78	172	78	172	0.00
06/03/2009	€ / R On 16-March-09	8.25	Put	Currency Future	78	172	78	172	0.00
06/03/2009	€ / R On 16-March-09	8.00	Put	Currency Future	78	172	78	172	0.00
06/03/2009	€ / R On 16-March-09	7.75	Put	Currency Future	78	172	78	172	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	€ / R On 16-March-09	7.50	Put	Currency Future	78	172	78	172	0.00
06/03/2009	€ / R On 16-March-09	7.25	Put	Currency Future	78	172	78	172	0.00
06/03/2009	€ / R On 16-March-09	7.00	Put	Currency Future	78	172	78	172	0.00
06/03/2009	€ / R On 16-March-09	9.25	Call	Currency Future	137	77	137	77	0.00
06/03/2009	€ / R On 16-March-09	9.00	Call	Currency Future	137	77	137	77	0.00
06/03/2009	€ / R On 16-March-09	8.75	Call	Currency Future	137	77	137	77	0.00
06/03/2009	€ / R On 16-March-09	8.50	Call	Currency Future	137	77	137	77	0.00
06/03/2009	€ / R On 16-March-09	8.25	Call	Currency Future	137	77	137	77	0.00
06/03/2009	€ / R On 16-March-09	8.00	Call	Currency Future	137	77	137	77	0.00
06/03/2009	€ / R On 16-March-09	7.75	Call	Currency Future	137	77	137	77	0.00
06/03/2009	€ / R On 16-March-09	7.50	Call	Currency Future	137	77	137	77	0.00
06/03/2009	€ / R On 16-March-09	7.25	Call	Currency Future	137	77	137	77	0.00
06/03/2009	€ / R On 16-March-09	7.00	Call	Currency Future	137	77	137	77	0.00
06/03/2009	€ / R On 16-March-09	9.25	Put	Currency Future	529	751	529	751	0.00
06/03/2009	€ / R On 16-March-09	9.00	Put	Currency Future	529	751	529	751	0.00
06/03/2009	€ / R On 16-March-09	8.75	Put	Currency Future	529	751	529	751	0.00
06/03/2009	€ / R On 16-March-09	8.50	Put	Currency Future	529	751	529	751	0.00
06/03/2009	€ / R On 16-March-09	8.25	Put	Currency Future	529	751	529	751	0.00
06/03/2009	€ / R On 16-March-09	8.00	Put	Currency Future	529	751	529	751	0.00
06/03/2009	€ / R On 16-March-09	7.75	Put	Currency Future	529	751	529	751	0.00
06/03/2009	€ / R On 16-March-09	7.50	Put	Currency Future	529	751	529	751	0.00
06/03/2009	€ / R On 16-March-09	7.25	Put	Currency Future	529	751	529	751	0.00
06/03/2009	€ / R On 16-March-09	7.00	Put	Currency Future	529	751	529	751	0.00
06/03/2009	€ / R On 12-June-09	9.00	Call	Currency Future	649	476	649	476	0.00
06/03/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1086	1205	1086	1205	0.00
06/03/2009	€ / R On 12-June-09	9.00	Call	Currency Future	842	667	842	667	0.00
06/03/2009	€ / R On 12-June-09	8.75	Call	Currency Future	842	667	842	667	0.00
06/03/2009	€ / R On 12-June-09	8.50	Call	Currency Future	842	667	842	667	0.00
06/03/2009	€ / R On 12-June-09	8.25	Call	Currency Future	842	667	842	667	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	€ / R On 12-June-09	8.00	Call	Currency Future	842	667	842	667	0.00
06/03/2009	€ / R On 12-June-09	7.75	Call	Currency Future	842	667	842	667	0.00
06/03/2009	€ / R On 12-June-09	7.50	Call	Currency Future	842	667	842	667	0.00
06/03/2009	€ / R On 12-June-09	7.25	Call	Currency Future	842	667	842	667	0.00
06/03/2009	€ / R On 12-June-09	7.00	Call	Currency Future	842	667	842	667	0.00
06/03/2009	€ / R On 12-June-09	6.75	Call	Currency Future	842	667	842	667	0.00
06/03/2009	€ / R On 12-June-09	6.50	Call	Currency Future	842	667	842	667	0.00
06/03/2009	€ / R On 12-June-09	6.25	Call	Currency Future	842	667	842	667	0.00
06/03/2009	€ / R On 12-June-09	9.00	Put	Currency Future	730	845	730	845	0.00
06/03/2009	€ / R On 12-June-09	8.75	Put	Currency Future	730	845	730	845	0.00
06/03/2009	€ / R On 12-June-09	8.50	Put	Currency Future	730	845	730	845	0.00
06/03/2009	€ / R On 12-June-09	8.25	Put	Currency Future	730	845	730	845	0.00
06/03/2009	€ / R On 12-June-09	8.00	Put	Currency Future	730	845	730	845	0.00
06/03/2009	€ / R On 12-June-09	7.75	Put	Currency Future	730	845	730	845	0.00
06/03/2009	€ / R On 12-June-09	7.50	Put	Currency Future	730	845	730	845	0.00
06/03/2009	€ / R On 12-June-09	7.25	Put	Currency Future	730	845	730	845	0.00
06/03/2009	€ / R On 12-June-09	7.00	Put	Currency Future	730	845	730	845	0.00
06/03/2009	€ / R On 12-June-09	6.75	Put	Currency Future	730	845	730	845	0.00
06/03/2009	€ / R On 12-June-09	6.50	Put	Currency Future	730	845	730	845	0.00
06/03/2009	€ / R On 12-June-09	6.25	Put	Currency Future	730	845	730	845	0.00
06/03/2009	€ / R On 16-March-09	9.25	Call	Currency Future	188	106	188	106	0.00
06/03/2009	€ / R On 16-March-09	9.25	Put	Currency Future	380	580	380	580	0.00
06/03/2009	€ / R On 12-June-09	9.25	Call	Currency Future	1210	965	1210	965	0.00
06/03/2009	€ / R On 12-June-09	8.75	Call	Currency Future	1210	965	1210	965	0.00
06/03/2009	€ / R On 12-June-09	8.25	Call	Currency Future	1210	965	1210	965	0.00
06/03/2009	€ / R On 12-June-09	7.50	Call	Currency Future	1210	965	1210	965	0.00
06/03/2009	€ / R On 12-June-09	7.25	Call	Currency Future	1210	965	1210	965	0.00
06/03/2009	€ / R On 12-June-09	7.00	Call	Currency Future	1210	965	1210	965	0.00
06/03/2009	€ / R On 12-June-09	9.00	Call	Currency Future	1210	965	1210	965	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	€ / R On 12-June-09	8.50	Call	Currency Future	1210	965	1210	965	0.00
06/03/2009	€ / R On 12-June-09	8.00	Call	Currency Future	1210	965	1210	965	0.00
06/03/2009	€ / R On 12-June-09	7.75	Call	Currency Future	1210	965	1210	965	0.00
06/03/2009	€ / R On 12-June-09	9.25	Put	Currency Future	397	443	397	443	0.00
06/03/2009	€ / R On 12-June-09	8.75	Put	Currency Future	397	443	397	443	0.00
06/03/2009	€ / R On 12-June-09	8.25	Put	Currency Future	397	443	397	443	0.00
06/03/2009	€ / R On 12-June-09	7.50	Put	Currency Future	397	443	397	443	0.00
06/03/2009	€ / R On 12-June-09	7.25	Put	Currency Future	397	443	397	443	0.00
06/03/2009	€ / R On 12-June-09	7.00	Put	Currency Future	397	443	397	443	0.00
06/03/2009	€ / R On 12-June-09	9.00	Put	Currency Future	397	443	397	443	0.00
06/03/2009	€ / R On 12-June-09	8.50	Put	Currency Future	397	443	397	443	0.00
06/03/2009	€ / R On 12-June-09	8.00	Put	Currency Future	397	443	397	443	0.00
06/03/2009	€ / R On 12-June-09	7.75	Put	Currency Future	397	443	397	443	0.00
06/03/2009	€ / R On 16-March-09	7.50	Call	Currency Future	6	2	6	2	0.00
06/03/2009	€ / R On 16-March-09	7.50	Put	Currency Future	1898	2176	1898	2176	0.00
06/03/2009	€ / R On 16-March-09	7.50	Call	Currency Future	1	0	1	0	0.00
06/03/2009	€ / R On 16-March-09	7.50	Put	Currency Future	2692	2974	2692	2974	0.00
06/03/2009	€ / R On 16-March-09	7.50	Call	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	7.50	Put	Currency Future	3492	3774	3492	3774	0.00
06/03/2009	€ / R On 16-March-09	8.00	Call	Currency Future	2858	2576	2858	2576	0.00
06/03/2009	€ / R On 16-March-09	8.00	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	230.00	Call	Currency Future	2058	1777	2058	1777	0.00
06/03/2009	€ / R On 16-March-09	230.00	Put	Currency Future	0	1	0	1	0.00
06/03/2009	€ / R On 16-March-09	7.25	Call	Currency Future	36	16	36	16	0.00
06/03/2009	€ / R On 16-March-09	7.25	Put	Currency Future	1177	1440	1177	1440	0.00
06/03/2009	€ / R On 16-March-09	7.75	Call	Currency Future	5	2	5	2	0.00
06/03/2009	€ / R On 16-March-09	7.75	Put	Currency Future	1947	2226	1947	2226	0.00
06/03/2009	€ / R On 16-March-09	8.00	Call	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	8.00	Put	Currency Future	3542	3824	3542	3824	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	€ / R On 16-March-09	9.25	Call	Currency Future	2808	2526	2808	2526	0.00
06/03/2009	€ / R On 16-March-09	9.00	Call	Currency Future	2808	2526	2808	2526	0.00
06/03/2009	€ / R On 16-March-09	8.75	Call	Currency Future	2808	2526	2808	2526	0.00
06/03/2009	€ / R On 16-March-09	8.50	Call	Currency Future	2808	2526	2808	2526	0.00
06/03/2009	€ / R On 16-March-09	8.25	Call	Currency Future	2808	2526	2808	2526	0.00
06/03/2009	€ / R On 16-March-09	8.00	Call	Currency Future	2808	2526	2808	2526	0.00
06/03/2009	€ / R On 16-March-09	7.75	Call	Currency Future	2808	2526	2808	2526	0.00
06/03/2009	€ / R On 16-March-09	7.50	Call	Currency Future	2808	2526	2808	2526	0.00
06/03/2009	€ / R On 16-March-09	7.25	Call	Currency Future	2808	2526	2808	2526	0.00
06/03/2009	€ / R On 16-March-09	7.00	Call	Currency Future	2808	2526	2808	2526	0.00
06/03/2009	€ / R On 16-March-09	6.75	Call	Currency Future	2808	2526	2808	2526	0.00
06/03/2009	€ / R On 16-March-09	9.25	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	9.00	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	8.75	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	8.50	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	8.25	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	8.00	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	7.75	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	7.50	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	7.25	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	7.00	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	6.75	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	8.55	Call	Currency Future	4	1	4	1	0.00
06/03/2009	€ / R On 16-March-09	8.45	Call	Currency Future	4	1	4	1	0.00
06/03/2009	€ / R On 16-March-09	9.25	Call	Currency Future	4	1	4	1	0.00
06/03/2009	€ / R On 16-March-09	9.00	Call	Currency Future	4	1	4	1	0.00
06/03/2009	€ / R On 16-March-09	8.75	Call	Currency Future	4	1	4	1	0.00
06/03/2009	€ / R On 16-March-09	8.50	Call	Currency Future	4	1	4	1	0.00
06/03/2009	€ / R On 16-March-09	8.25	Call	Currency Future	4	1	4	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	€ / R On 16-March-09	8.00	Call	Currency Future	4	1	4	1	0.00
06/03/2009	€ / R On 16-March-09	7.75	Call	Currency Future	4	1	4	1	0.00
06/03/2009	€ / R On 16-March-09	7.50	Call	Currency Future	4	1	4	1	0.00
06/03/2009	€ / R On 16-March-09	7.25	Call	Currency Future	4	1	4	1	0.00
06/03/2009	€ / R On 16-March-09	7.00	Call	Currency Future	4	1	4	1	0.00
06/03/2009	€ / R On 16-March-09	8.55	Put	Currency Future	1996	2275	1996	2275	0.00
06/03/2009	€ / R On 16-March-09	8.45	Put	Currency Future	1996	2275	1996	2275	0.00
06/03/2009	€ / R On 16-March-09	9.25	Put	Currency Future	1996	2275	1996	2275	0.00
06/03/2009	€ / R On 16-March-09	9.00	Put	Currency Future	1996	2275	1996	2275	0.00
06/03/2009	€ / R On 16-March-09	8.75	Put	Currency Future	1996	2275	1996	2275	0.00
06/03/2009	€ / R On 16-March-09	8.50	Put	Currency Future	1996	2275	1996	2275	0.00
06/03/2009	€ / R On 16-March-09	8.25	Put	Currency Future	1996	2275	1996	2275	0.00
06/03/2009	€ / R On 16-March-09	8.00	Put	Currency Future	1996	2275	1996	2275	0.00
06/03/2009	€ / R On 16-March-09	7.75	Put	Currency Future	1996	2275	1996	2275	0.00
06/03/2009	€ / R On 16-March-09	7.50	Put	Currency Future	1996	2275	1996	2275	0.00
06/03/2009	€ / R On 16-March-09	7.25	Put	Currency Future	1996	2275	1996	2275	0.00
06/03/2009	€ / R On 16-March-09	7.00	Put	Currency Future	1996	2275	1996	2275	0.00
06/03/2009	€ / R On 16-March-09	9.00	Call	Currency Future	1	0	1	0	0.00
06/03/2009	€ / R On 16-March-09	8.75	Call	Currency Future	1	0	1	0	0.00
06/03/2009	€ / R On 16-March-09	8.50	Call	Currency Future	1	0	1	0	0.00
06/03/2009	€ / R On 16-March-09	8.25	Call	Currency Future	1	0	1	0	0.00
06/03/2009	€ / R On 16-March-09	8.00	Call	Currency Future	1	0	1	0	0.00
06/03/2009	€ / R On 16-March-09	7.75	Call	Currency Future	1	0	1	0	0.00
06/03/2009	€ / R On 16-March-09	7.50	Call	Currency Future	1	0	1	0	0.00
06/03/2009	€ / R On 16-March-09	7.25	Call	Currency Future	1	0	1	0	0.00
06/03/2009	€ / R On 16-March-09	7.00	Call	Currency Future	1	0	1	0	0.00
06/03/2009	€ / R On 16-March-09	6.75	Call	Currency Future	1	0	1	0	0.00
06/03/2009	€ / R On 16-March-09	6.50	Call	Currency Future	1	0	1	0	0.00
06/03/2009	€ / R On 16-March-09	9.00	Put	Currency Future	2792	3074	2792	3074	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	€ / R On 16-March-09	8.75	Put	Currency Future	2792	3074	2792	3074	0.00
06/03/2009	€ / R On 16-March-09	8.50	Put	Currency Future	2792	3074	2792	3074	0.00
06/03/2009	€ / R On 16-March-09	8.25	Put	Currency Future	2792	3074	2792	3074	0.00
06/03/2009	€ / R On 16-March-09	8.00	Put	Currency Future	2792	3074	2792	3074	0.00
06/03/2009	€ / R On 16-March-09	7.75	Put	Currency Future	2792	3074	2792	3074	0.00
06/03/2009	€ / R On 16-March-09	7.50	Put	Currency Future	2792	3074	2792	3074	0.00
06/03/2009	€ / R On 16-March-09	7.25	Put	Currency Future	2792	3074	2792	3074	0.00
06/03/2009	€ / R On 16-March-09	7.00	Put	Currency Future	2792	3074	2792	3074	0.00
06/03/2009	€ / R On 16-March-09	6.75	Put	Currency Future	2792	3074	2792	3074	0.00
06/03/2009	€ / R On 16-March-09	6.50	Put	Currency Future	2792	3074	2792	3074	0.00
06/03/2009	€ / R On 12-June-09	8.20	Call	Currency Future	1085	860	1085	860	0.00
06/03/2009	€ / R On 12-June-09	8.30	Call	Currency Future	1085	860	1085	860	0.00
06/03/2009	€ / R On 12-June-09	9.25	Call	Currency Future	1085	860	1085	860	0.00
06/03/2009	€ / R On 12-June-09	9.00	Call	Currency Future	1085	860	1085	860	0.00
06/03/2009	€ / R On 12-June-09	8.75	Call	Currency Future	1085	860	1085	860	0.00
06/03/2009	€ / R On 12-June-09	8.50	Call	Currency Future	1085	860	1085	860	0.00
06/03/2009	€ / R On 12-June-09	8.25	Call	Currency Future	1085	860	1085	860	0.00
06/03/2009	€ / R On 12-June-09	8.00	Call	Currency Future	1085	860	1085	860	0.00
06/03/2009	€ / R On 12-June-09	7.75	Call	Currency Future	1085	860	1085	860	0.00
06/03/2009	€ / R On 12-June-09	7.50	Call	Currency Future	1085	860	1085	860	0.00
06/03/2009	€ / R On 12-June-09	7.25	Call	Currency Future	1085	860	1085	860	0.00
06/03/2009	€ / R On 12-June-09	7.00	Call	Currency Future	1085	860	1085	860	0.00
06/03/2009	€ / R On 12-June-09	6.75	Call	Currency Future	1085	860	1085	860	0.00
06/03/2009	€ / R On 12-June-09	8.20	Put	Currency Future	473	538	473	538	0.00
06/03/2009	€ / R On 12-June-09	8.30	Put	Currency Future	473	538	473	538	0.00
06/03/2009	€ / R On 12-June-09	9.25	Put	Currency Future	473	538	473	538	0.00
06/03/2009	€ / R On 12-June-09	9.00	Put	Currency Future	473	538	473	538	0.00
06/03/2009	€ / R On 12-June-09	8.75	Put	Currency Future	473	538	473	538	0.00
06/03/2009	€ / R On 12-June-09	8.50	Put	Currency Future	473	538	473	538	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	€ / R On 12-June-09	8.25	Put	Currency Future	473	538	473	538	0.00
06/03/2009	€ / R On 12-June-09	8.00	Put	Currency Future	473	538	473	538	0.00
06/03/2009	€ / R On 12-June-09	7.75	Put	Currency Future	473	538	473	538	0.00
06/03/2009	€ / R On 12-June-09	7.50	Put	Currency Future	473	538	473	538	0.00
06/03/2009	€ / R On 12-June-09	7.25	Put	Currency Future	473	538	473	538	0.00
06/03/2009	€ / R On 12-June-09	7.00	Put	Currency Future	473	538	473	538	0.00
06/03/2009	€ / R On 12-June-09	6.75	Put	Currency Future	473	538	473	538	0.00
06/03/2009	€ / R On 16-March-09	8.30	Call	Currency Future	3358	3076	3358	3076	0.00
06/03/2009	€ / R On 16-March-09	8.20	Call	Currency Future	3358	3076	3358	3076	0.00
06/03/2009	€ / R On 16-March-09	6.75	Call	Currency Future	3358	3076	3358	3076	0.00
06/03/2009	€ / R On 16-March-09	6.50	Call	Currency Future	3358	3076	3358	3076	0.00
06/03/2009	€ / R On 16-March-09	9.00	Call	Currency Future	3358	3076	3358	3076	0.00
06/03/2009	€ / R On 16-March-09	8.75	Call	Currency Future	3358	3076	3358	3076	0.00
06/03/2009	€ / R On 16-March-09	8.50	Call	Currency Future	3358	3076	3358	3076	0.00
06/03/2009	€ / R On 16-March-09	8.25	Call	Currency Future	3358	3076	3358	3076	0.00
06/03/2009	€ / R On 16-March-09	8.00	Call	Currency Future	3358	3076	3358	3076	0.00
06/03/2009	€ / R On 16-March-09	7.75	Call	Currency Future	3358	3076	3358	3076	0.00
06/03/2009	€ / R On 16-March-09	7.50	Call	Currency Future	3358	3076	3358	3076	0.00
06/03/2009	€ / R On 16-March-09	7.25	Call	Currency Future	3358	3076	3358	3076	0.00
06/03/2009	€ / R On 16-March-09	7.00	Call	Currency Future	3358	3076	3358	3076	0.00
06/03/2009	€ / R On 16-March-09	8.30	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	8.20	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	6.75	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	6.50	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	9.00	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	8.75	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	8.50	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	8.25	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	8.00	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	€ / R On 16-March-09	7.75	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	7.50	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	7.25	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	7.00	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	8.30	Call	Currency Future	2558	2276	2558	2276	0.00
06/03/2009	€ / R On 16-March-09	8.20	Call	Currency Future	2558	2276	2558	2276	0.00
06/03/2009	€ / R On 16-March-09	9.00	Call	Currency Future	2558	2276	2558	2276	0.00
06/03/2009	€ / R On 16-March-09	8.75	Call	Currency Future	2558	2276	2558	2276	0.00
06/03/2009	€ / R On 16-March-09	8.50	Call	Currency Future	2558	2276	2558	2276	0.00
06/03/2009	€ / R On 16-March-09	8.25	Call	Currency Future	2558	2276	2558	2276	0.00
06/03/2009	€ / R On 16-March-09	8.00	Call	Currency Future	2558	2276	2558	2276	0.00
06/03/2009	€ / R On 16-March-09	7.75	Call	Currency Future	2558	2276	2558	2276	0.00
06/03/2009	€ / R On 16-March-09	7.50	Call	Currency Future	2558	2276	2558	2276	0.00
06/03/2009	€ / R On 16-March-09	7.25	Call	Currency Future	2558	2276	2558	2276	0.00
06/03/2009	€ / R On 16-March-09	7.00	Call	Currency Future	2558	2276	2558	2276	0.00
06/03/2009	€ / R On 16-March-09	6.75	Call	Currency Future	2558	2276	2558	2276	0.00
06/03/2009	€ / R On 16-March-09	6.50	Call	Currency Future	2558	2276	2558	2276	0.00
06/03/2009	€ / R On 16-March-09	8.30	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	8.20	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	9.00	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	8.75	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	8.50	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	8.25	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	8.00	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	7.75	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	7.50	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	7.25	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	7.00	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	6.75	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	€ / R On 16-March-09	6.50	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	8.60	Call	Currency Future	93	48	93	48	0.00
06/03/2009	€ / R On 16-March-09	8.55	Call	Currency Future	93	48	93	48	0.00
06/03/2009	€ / R On 16-March-09	8.50	Call	Currency Future	93	48	93	48	0.00
06/03/2009	€ / R On 16-March-09	8.25	Call	Currency Future	93	48	93	48	0.00
06/03/2009	€ / R On 16-March-09	8.00	Call	Currency Future	93	48	93	48	0.00
06/03/2009	€ / R On 16-March-09	7.75	Call	Currency Future	93	48	93	48	0.00
06/03/2009	€ / R On 16-March-09	7.50	Call	Currency Future	93	48	93	48	0.00
06/03/2009	€ / R On 16-March-09	7.25	Call	Currency Future	93	48	93	48	0.00
06/03/2009	€ / R On 16-March-09	7.00	Call	Currency Future	93	48	93	48	0.00
06/03/2009	€ / R On 16-March-09	6.75	Call	Currency Future	93	48	93	48	0.00
06/03/2009	€ / R On 16-March-09	6.50	Call	Currency Future	93	48	93	48	0.00
06/03/2009	€ / R On 16-March-09	6.25	Call	Currency Future	93	48	93	48	0.00
06/03/2009	€ / R On 16-March-09	6.00	Call	Currency Future	93	48	93	48	0.00
06/03/2009	€ / R On 16-March-09	8.60	Put	Currency Future	735	972	735	972	0.00
06/03/2009	€ / R On 16-March-09	8.55	Put	Currency Future	735	972	735	972	0.00
06/03/2009	€ / R On 16-March-09	8.50	Put	Currency Future	735	972	735	972	0.00
06/03/2009	€ / R On 16-March-09	8.25	Put	Currency Future	735	972	735	972	0.00
06/03/2009	€ / R On 16-March-09	8.00	Put	Currency Future	735	972	735	972	0.00
06/03/2009	€ / R On 16-March-09	7.75	Put	Currency Future	735	972	735	972	0.00
06/03/2009	€ / R On 16-March-09	7.50	Put	Currency Future	735	972	735	972	0.00
06/03/2009	€ / R On 16-March-09	7.25	Put	Currency Future	735	972	735	972	0.00
06/03/2009	€ / R On 16-March-09	7.00	Put	Currency Future	735	972	735	972	0.00
06/03/2009	€ / R On 16-March-09	6.75	Put	Currency Future	735	972	735	972	0.00
06/03/2009	€ / R On 16-March-09	6.50	Put	Currency Future	735	972	735	972	0.00
06/03/2009	€ / R On 16-March-09	6.25	Put	Currency Future	735	972	735	972	0.00
06/03/2009	€ / R On 16-March-09	6.00	Put	Currency Future	735	972	735	972	0.00
06/03/2009	€ / R On 16-March-09	7.25	Call	Currency Future	3258	2976	3258	2976	0.00
06/03/2009	€ / R On 16-March-09	7.25	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	€ / R On 16-March-09	7.25	Call	Currency Future	2458	2176	2458	2176	0.00
06/03/2009	€ / R On 16-March-09	7.25	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	7.25	Call	Currency Future	80	39	80	39	0.00
06/03/2009	€ / R On 16-March-09	7.25	Put	Currency Future	822	1063	822	1063	0.00
06/03/2009	€ / R On 16-March-09	7.25	Call	Currency Future	2	1	2	1	0.00
06/03/2009	€ / R On 16-March-09	7.25	Put	Currency Future	2343	2625	2343	2625	0.00
06/03/2009	€ / R On 16-March-09	7.25	Call	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	7.25	Put	Currency Future	3142	3424	3142	3424	0.00
06/03/2009	€ / R On 16-March-09	8.00	Call	Currency Future	3108	2826	3108	2826	0.00
06/03/2009	€ / R On 16-March-09	7.50	Call	Currency Future	3108	2826	3108	2826	0.00
06/03/2009	€ / R On 16-March-09	9.00	Call	Currency Future	3108	2826	3108	2826	0.00
06/03/2009	€ / R On 16-March-09	8.50	Call	Currency Future	3108	2826	3108	2826	0.00
06/03/2009	€ / R On 16-March-09	8.80	Call	Currency Future	3108	2826	3108	2826	0.00
06/03/2009	€ / R On 16-March-09	8.70	Call	Currency Future	3108	2826	3108	2826	0.00
06/03/2009	€ / R On 16-March-09	8.75	Call	Currency Future	3108	2826	3108	2826	0.00
06/03/2009	€ / R On 16-March-09	8.00	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	7.50	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	9.00	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	8.50	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	8.80	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	8.70	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	8.75	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	8.75	Call	Currency Future	2308	2026	2308	2026	0.00
06/03/2009	€ / R On 16-March-09	8.25	Call	Currency Future	2308	2026	2308	2026	0.00
06/03/2009	€ / R On 16-March-09	8.55	Call	Currency Future	2308	2026	2308	2026	0.00
06/03/2009	€ / R On 16-March-09	8.45	Call	Currency Future	2308	2026	2308	2026	0.00
06/03/2009	€ / R On 16-March-09	8.50	Call	Currency Future	2308	2026	2308	2026	0.00
06/03/2009	€ / R On 16-March-09	8.75	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	8.25	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	€ / R On 16-March-09	8.55	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	8.45	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	8.50	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	7.75	Call	Currency Future	10	4	10	4	0.00
06/03/2009	€ / R On 16-March-09	7.25	Call	Currency Future	10	4	10	4	0.00
06/03/2009	€ / R On 16-March-09	9.00	Call	Currency Future	10	4	10	4	0.00
06/03/2009	€ / R On 16-March-09	8.50	Call	Currency Future	10	4	10	4	0.00
06/03/2009	€ / R On 16-March-09	8.80	Call	Currency Future	10	4	10	4	0.00
06/03/2009	€ / R On 16-March-09	8.70	Call	Currency Future	10	4	10	4	0.00
06/03/2009	€ / R On 16-March-09	8.75	Call	Currency Future	10	4	10	4	0.00
06/03/2009	€ / R On 16-March-09	7.75	Put	Currency Future	1702	1978	1702	1978	0.00
06/03/2009	€ / R On 16-March-09	7.25	Put	Currency Future	1702	1978	1702	1978	0.00
06/03/2009	€ / R On 16-March-09	9.00	Put	Currency Future	1702	1978	1702	1978	0.00
06/03/2009	€ / R On 16-March-09	8.50	Put	Currency Future	1702	1978	1702	1978	0.00
06/03/2009	€ / R On 16-March-09	8.80	Put	Currency Future	1702	1978	1702	1978	0.00
06/03/2009	€ / R On 16-March-09	8.70	Put	Currency Future	1702	1978	1702	1978	0.00
06/03/2009	€ / R On 16-March-09	8.75	Put	Currency Future	1702	1978	1702	1978	0.00
06/03/2009	€ / R On 16-March-09	7.75	Call	Currency Future	1	0	1	0	0.00
06/03/2009	€ / R On 16-March-09	9.00	Call	Currency Future	1	0	1	0	0.00
06/03/2009	€ / R On 16-March-09	8.50	Call	Currency Future	1	0	1	0	0.00
06/03/2009	€ / R On 16-March-09	8.70	Call	Currency Future	1	0	1	0	0.00
06/03/2009	€ / R On 16-March-09	8.80	Call	Currency Future	1	0	1	0	0.00
06/03/2009	€ / R On 16-March-09	8.75	Call	Currency Future	1	0	1	0	0.00
06/03/2009	€ / R On 16-March-09	7.75	Put	Currency Future	2493	2774	2493	2774	0.00
06/03/2009	€ / R On 16-March-09	9.00	Put	Currency Future	2493	2774	2493	2774	0.00
06/03/2009	€ / R On 16-March-09	8.50	Put	Currency Future	2493	2774	2493	2774	0.00
06/03/2009	€ / R On 16-March-09	8.70	Put	Currency Future	2493	2774	2493	2774	0.00
06/03/2009	€ / R On 16-March-09	8.80	Put	Currency Future	2493	2774	2493	2774	0.00
06/03/2009	€ / R On 16-March-09	8.75	Put	Currency Future	2493	2774	2493	2774	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	€ / R On 12-June-09	8.75	Call	Currency Future	683	510	683	510	0.00
06/03/2009	€ / R On 12-June-09	8.25	Call	Currency Future	683	510	683	510	0.00
06/03/2009	€ / R On 12-June-09	8.55	Call	Currency Future	683	510	683	510	0.00
06/03/2009	€ / R On 12-June-09	8.45	Call	Currency Future	683	510	683	510	0.00
06/03/2009	€ / R On 12-June-09	8.50	Call	Currency Future	683	510	683	510	0.00
06/03/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1021	1139	1021	1139	0.00
06/03/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1021	1139	1021	1139	0.00
06/03/2009	€ / R On 12-June-09	8.55	Put	Currency Future	1021	1139	1021	1139	0.00
06/03/2009	€ / R On 12-June-09	8.45	Put	Currency Future	1021	1139	1021	1139	0.00
06/03/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1021	1139	1021	1139	0.00
06/03/2009	€ / R On 12-June-09	9.25	Call	Currency Future	649	476	649	476	0.00
06/03/2009	€ / R On 12-June-09	8.75	Call	Currency Future	649	476	649	476	0.00
06/03/2009	€ / R On 12-June-09	9.05	Call	Currency Future	649	476	649	476	0.00
06/03/2009	€ / R On 12-June-09	8.95	Call	Currency Future	649	476	649	476	0.00
06/03/2009	€ / R On 12-June-09	9.00	Call	Currency Future	649	476	649	476	0.00
06/03/2009	€ / R On 12-June-09	9.25	Put	Currency Future	1086	1205	1086	1205	0.00
06/03/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1086	1205	1086	1205	0.00
06/03/2009	€ / R On 12-June-09	9.05	Put	Currency Future	1086	1205	1086	1205	0.00
06/03/2009	€ / R On 12-June-09	8.95	Put	Currency Future	1086	1205	1086	1205	0.00
06/03/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1086	1205	1086	1205	0.00
06/03/2009	€ / R On 16-March-09	9.25	Call	Currency Future	3008	2726	3008	2726	0.00
06/03/2009	€ / R On 16-March-09	9.25	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	9.25	Call	Currency Future	2208	1926	2208	1926	0.00
06/03/2009	€ / R On 16-March-09	9.25	Put	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	9.25	Call	Currency Future	1	0	1	0	0.00
06/03/2009	€ / R On 16-March-09	9.25	Put	Currency Future	2593	2874	2593	2874	0.00
06/03/2009	€ / R On 16-March-09	9.00	Call	Currency Future	0	0	0	0	0.00
06/03/2009	€ / R On 16-March-09	9.00	Put	Currency Future	3392	3674	3392	3674	0.00
06/03/2009	€ / R On 14-September-09	265.00	Call	Currency Future	939	754	939	754	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	€ / R On 14-September-09	265.00	Put	Currency Future	1420	1533	1420	1533	0.00
06/03/2009	€ / R On 14-September-09	8.00	Call	Currency Future	1028	846	1028	846	0.00
06/03/2009	€ / R On 14-September-09	8.00	Put	Currency Future	1258	1375	1258	1375	0.00
06/03/2009	€ / R On 14-September-09	7.75	Call	Currency Future	995	808	995	808	0.00
06/03/2009	€ / R On 14-September-09	7.75	Put	Currency Future	1326	1437	1326	1437	0.00
06/03/2009	€ / R On 14-September-09	16.05	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	15.85	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	15.75	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	16.60	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	16.55	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	17.30	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	17.20	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	17.10	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	16.90	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	16.80	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	16.70	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	17.10	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	17.00	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	16.90	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	16.80	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	16.70	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	17.65	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	17.55	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	17.45	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	17.35	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	17.25	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	18.65	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	18.55	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	18.35	Call	Currency Future	1586	1335	1586	1335	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	€ / R On 14-September-09	18.05	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	17.85	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	18.80	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	18.70	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	18.60	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	18.40	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	18.30	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	18.20	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	18.55	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	18.45	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	18.35	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	18.25	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	18.15	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	18.05	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	17.95	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	17.85	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	17.75	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	18.10	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	17.90	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	17.70	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	17.60	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	17.40	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	17.60	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	17.50	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	17.40	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	17.30	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	17.20	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	18.50	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	18.40	Call	Currency Future	1586	1335	1586	1335	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	€ / R On 14-September-09	18.30	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	18.20	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	18.10	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	18.00	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	17.90	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	17.80	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	17.70	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	17.05	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	16.95	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	16.85	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	16.75	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	16.65	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	16.55	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	16.45	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	16.35	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	16.25	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	16.15	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	16.05	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	15.95	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	15.85	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	15.75	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	15.65	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	15.55	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	16.60	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	16.40	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	16.50	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	16.40	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	16.20	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	15.90	Call	Currency Future	1586	1335	1586	1335	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	€ / R On 14-September-09	16.30	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	16.20	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	16.10	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	15.90	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	15.60	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	16.10	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	16.00	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	15.90	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	15.80	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	15.40	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	14.90	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	15.15	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	15.05	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	14.65	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	14.55	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	15.30	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	14.80	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	15.65	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	15.80	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	15.70	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	15.60	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	15.50	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	15.10	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	14.60	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	14.50	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	14.40	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	15.55	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	15.45	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	15.35	Call	Currency Future	1586	1335	1586	1335	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	€ / R On 14-September-09	15.25	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	15.40	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	15.30	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	15.20	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	15.10	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	15.00	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	14.90	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	14.80	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	14.70	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	15.15	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	15.05	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	14.95	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	14.85	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	14.75	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	14.65	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	14.55	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	14.45	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	14.35	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	14.60	Call	Currency Future	1586	1335	1586	1335	0.00
06/03/2009	€ / R On 14-September-09	16.05	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	15.85	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	15.75	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	16.60	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	16.55	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	17.30	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	17.20	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	17.10	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	16.90	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	16.80	Put	Currency Future	617	664	617	664	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	€ / R On 14-September-09	16.70	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	17.10	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	17.00	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	16.90	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	16.80	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	16.70	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	17.65	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	17.55	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	17.45	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	17.35	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	17.25	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	18.65	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	18.55	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	18.35	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	18.05	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	17.85	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	18.80	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	18.70	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	18.60	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	18.40	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	18.30	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	18.20	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	18.55	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	18.45	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	18.35	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	18.25	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	18.15	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	18.05	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	17.95	Put	Currency Future	617	664	617	664	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	€ / R On 14-September-09	17.85	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	17.75	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	18.10	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	17.90	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	17.70	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	17.60	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	17.40	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	17.60	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	17.50	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	17.40	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	17.30	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	17.20	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	18.50	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	18.40	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	18.30	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	18.20	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	18.10	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	18.00	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	17.90	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	17.80	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	17.70	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	17.05	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	16.95	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	16.85	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	16.75	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	16.65	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	16.55	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	16.45	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	16.35	Put	Currency Future	617	664	617	664	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	€ / R On 14-September-09	16.25	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	16.15	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	16.05	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	15.95	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	15.85	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	15.75	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	15.65	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	15.55	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	16.60	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	16.40	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	16.50	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	16.40	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	16.20	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	15.90	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	16.30	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	16.20	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	16.10	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	15.90	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	15.60	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	16.10	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	16.00	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	15.90	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	15.80	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	15.40	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	14.90	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	15.15	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	15.05	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	14.65	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	14.55	Put	Currency Future	617	664	617	664	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	€ / R On 14-September-09	15.30	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	14.80	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	15.65	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	15.80	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	15.70	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	15.60	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	15.50	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	15.10	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	14.60	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	14.50	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	14.40	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	15.55	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	15.45	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	15.35	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	15.25	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	15.40	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	15.30	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	15.20	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	15.10	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	15.00	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	14.90	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	14.80	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	14.70	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	15.15	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	15.05	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	14.95	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	14.85	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	14.75	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	14.65	Put	Currency Future	617	664	617	664	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	€ / R On 14-September-09	14.55	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	14.45	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	14.35	Put	Currency Future	617	664	617	664	0.00
06/03/2009	€ / R On 14-September-09	14.60	Put	Currency Future	617	664	617	664	0.00
06/03/2009	AL13 On 07-May-09			Index Future	242.7900	242.9990	242.7880	242.9990	7.00
06/03/2009	AL13 On 07-May-09			Index Future	242.7900	242.9990	242.7880	242.9990	7.00
06/03/2009	AL13 On 07-May-09			Index Future	242.7900	242.9990	242.7880	242.9990	7.00
06/03/2009	AL13 On 07-May-09			Index Future	242.7900	242.9990	242.7880	242.9990	7.00
06/03/2009	AL13 On 07-May-09			Index Future	242.7900	242.9990	242.7880	242.9990	7.00
06/03/2009	AL13 On 07-May-09			Index Future	242.7900	242.9990	242.7880	242.9990	7.00
06/03/2009	AL13 On 07-May-09			Index Future	242.7900	242.9990	242.7880	242.9990	7.00
06/03/2009	AL13 On 07-May-09			Index Future	242.7900	242.9990	242.7880	242.9990	7.00
06/03/2009	AL13 On 07-May-09			Index Future	242.7900	242.9990	242.7880	242.9990	7.00
06/03/2009	AL13 On 07-May-09			Index Future	242.7900	242.9990	242.7880	242.9990	7.00
06/03/2009	ALBI On 07-May-09			Index Future	296.2200	294.2820	296.2170	294.2820	637.00
06/03/2009	ALBI On 07-May-09			Index Future	296.2200	294.2820	296.2170	294.2820	637.00
06/03/2009	ALBI On 07-May-09			Index Future	296.2200	294.2820	296.2170	294.2820	637.00
06/03/2009	ALBI On 07-May-09			Index Future	296.2200	294.2820	296.2170	294.2820	637.00
06/03/2009	ALBI On 07-May-09			Index Future	296.2200	294.2820	296.2170	294.2820	637.00
06/03/2009	ALBI On 07-May-09			Index Future	296.2200	294.2820	296.2170	294.2820	637.00
06/03/2009	ALBI On 07-May-09			Index Future	296.2200	294.2820	296.2170	294.2820	637.00
06/03/2009	ALBI On 07-May-09			Index Future	296.2200	294.2820	296.2170	294.2820	637.00
06/03/2009	ALBI On 07-May-09			Index Future	296.2200	294.2820	296.2170	294.2820	637.00
06/03/2009	ALBI On 06-August-09			Index Future	303.9000	301.9180	303.9010	301.9180	0.00
06/03/2009	ALBI On 06-August-09			Index Future	303.9000	301.9180	303.9010	301.9180	0.00
06/03/2009	ALBI On 06-August-09			Index Future	303.9000	301.9180	303.9010	301.9180	0.00
06/03/2009	ALBI On 06-August-09			Index Future	303.9000	301.9180	303.9010	301.9180	0.00
06/03/2009	ALBI On 06-August-09			Index Future	303.9000	301.9180	303.9010	301.9180	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	ALBI On 06-August-09			Index Future	303.9000	301.9180	303.9010	301.9180	0.00
06/03/2009	ALBI On 06-August-09			Index Future	303.9000	301.9180	303.9010	301.9180	0.00
06/03/2009	ALBI On 06-August-09			Index Future	303.9000	301.9180	303.9010	301.9180	0.00
06/03/2009	ALBI On 06-August-09			Index Future	303.9000	301.9180	303.9010	301.9180	0.00
06/03/2009	ALBI On 05-November-09			Index Future	291.4500	289.4810	291.4510	289.4810	0.00
06/03/2009	ALBI On 05-November-09			Index Future	291.4500	289.4810	291.4510	289.4810	0.00
06/03/2009	ALBI On 05-November-09			Index Future	291.4500	289.4810	291.4510	289.4810	0.00
06/03/2009	ALBI On 05-November-09			Index Future	291.4500	289.4810	291.4510	289.4810	0.00
06/03/2009	ALBI On 05-November-09			Index Future	291.4500	289.4810	291.4510	289.4810	0.00
06/03/2009	ALBI On 05-November-09			Index Future	291.4500	289.4810	291.4510	289.4810	0.00
06/03/2009	ALBI On 05-November-09			Index Future	291.4500	289.4810	291.4510	289.4810	0.00
06/03/2009	ALBI On 05-November-09			Index Future	291.4500	289.4810	291.4510	289.4810	0.00
06/03/2009	ALBI On 05-November-09			Index Future	291.4500	289.4810	291.4510	289.4810	0.00
06/03/2009	ALBI On 05-November-09			Index Future	291.4500	289.4810	291.4510	289.4810	0.00
06/03/2009	ALBI On 05-November-09			Index Future	291.4500	289.4810	291.4510	289.4810	0.00
06/03/2009	CRD1 On 07-May-09			Index Future	126.1900	125.5280	126.1940	125.5280	0.00
06/03/2009	CRD1 On 07-May-09			Index Future	126.1900	125.5280	126.1940	125.5280	0.00
06/03/2009	CRD1 On 07-May-09			Index Future	126.1900	125.5280	126.1940	125.5280	0.00
06/03/2009	CRD1 On 07-May-09			Index Future	126.1900	125.5280	126.1940	125.5280	0.00
06/03/2009	CRD1 On 07-May-09			Index Future	126.1900	125.5280	126.1940	125.5280	0.00
06/03/2009	CRD1 On 07-May-09			Index Future	126.1900	125.5280	126.1940	125.5280	0.00
06/03/2009	CRD1 On 07-May-09			Index Future	126.1900	125.5280	126.1940	125.5280	0.00
06/03/2009	CRD1 On 07-May-09			Index Future	126.1900	125.5280	126.1940	125.5280	0.00
06/03/2009	CRD1 On 07-May-09			Index Future	126.1900	125.5280	126.1940	125.5280	0.00
06/03/2009	CRD1 On 07-May-09			Index Future	126.1900	125.5280	126.1940	125.5280	0.00
06/03/2009	CRD1 On 06-August-09			Index Future	129.4700	128.7850	129.4680	128.7850	2.00
06/03/2009	CRD1 On 06-August-09			Index Future	129.4700	128.7850	129.4680	128.7850	2.00
06/03/2009	CRD1 On 06-August-09			Index Future	129.4700	128.7850	129.4680	128.7850	2.00
06/03/2009	CRD1 On 06-August-09			Index Future	129.4700	128.7850	129.4680	128.7850	2.00
06/03/2009	CRD1 On 06-August-09			Index Future	129.4700	128.7850	129.4680	128.7850	2.00
06/03/2009	CRD1 On 06-August-09			Index Future	129.4700	128.7850	129.4680	128.7850	2.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	CRD1 On 06-August-09			Index Future	129.4700	128.7850	129.4680	128.7850	2.00
06/03/2009	CRD1 On 06-August-09			Index Future	129.4700	128.7850	129.4680	128.7850	2.00
06/03/2009	CRD1 On 06-August-09			Index Future	129.4700	128.7850	129.4680	128.7850	2.00
06/03/2009	CRD1 On 05-November-09			Index Future	132.2500	131.5520	132.2510	131.5520	0.00
06/03/2009	CRD1 On 05-November-09			Index Future	132.2500	131.5520	132.2510	131.5520	0.00
06/03/2009	CRD1 On 05-November-09			Index Future	132.2500	131.5520	132.2510	131.5520	0.00
06/03/2009	CRD1 On 05-November-09			Index Future	132.2500	131.5520	132.2510	131.5520	0.00
06/03/2009	CRD1 On 05-November-09			Index Future	132.2500	131.5520	132.2510	131.5520	0.00
06/03/2009	CRD1 On 05-November-09			Index Future	132.2500	131.5520	132.2510	131.5520	0.00
06/03/2009	CRD1 On 05-November-09			Index Future	132.2500	131.5520	132.2510	131.5520	0.00
06/03/2009	CRD1 On 05-November-09			Index Future	132.2500	131.5520	132.2510	131.5520	0.00
06/03/2009	GOVI On 07-May-09			jGovi	298.0900	296.2330	298.0925	296.2330	186.00
06/03/2009	GOVI On 07-May-09			jGovi	298.0900	296.2330	298.0925	296.2330	186.00
06/03/2009	GOVI On 07-May-09			jGovi	298.0900	296.2330	298.0925	296.2330	186.00
06/03/2009	GOVI On 07-May-09			jGovi	298.0900	296.2330	298.0925	296.2330	186.00
06/03/2009	GOVI On 07-May-09			jGovi	298.0900	296.2330	298.0925	296.2330	186.00
06/03/2009	GOVI On 07-May-09			jGovi	298.0900	296.2330	298.0925	296.2330	186.00
06/03/2009	GOVI On 07-May-09			jGovi	298.0900	296.2330	298.0925	296.2330	186.00
06/03/2009	GOVI On 07-May-09			jGovi	298.0900	296.2330	298.0925	296.2330	186.00
06/03/2009	GOVI On 06-August-09			jGovi	305.8300	303.9195	305.8250	303.9195	0.00
06/03/2009	GOVI On 06-August-09			jGovi	305.8300	303.9195	305.8250	303.9195	0.00
06/03/2009	GOVI On 06-August-09			jGovi	305.8300	303.9195	305.8250	303.9195	0.00
06/03/2009	GOVI On 06-August-09			jGovi	305.8300	303.9195	305.8250	303.9195	0.00
06/03/2009	GOVI On 06-August-09			jGovi	305.8300	303.9195	305.8250	303.9195	0.00
06/03/2009	GOVI On 06-August-09			jGovi	305.8300	303.9195	305.8250	303.9195	0.00
06/03/2009	GOVI On 06-August-09			jGovi	305.8300	303.9195	305.8250	303.9195	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	GOVI On 06-August-09			jGovi	305.8300	303.9195	305.8250	303.9195	0.00
06/03/2009	GOVI On 06-August-09			jGovi	305.8300	303.9195	305.8250	303.9195	0.00
06/03/2009	GOVI On 05-November-09			jGovi	312.4000	310.4490	312.4010	310.4490	0.00
06/03/2009	GOVI On 05-November-09			jGovi	312.4000	310.4490	312.4010	310.4490	0.00
06/03/2009	GOVI On 05-November-09			jGovi	312.4000	310.4490	312.4010	310.4490	0.00
06/03/2009	GOVI On 05-November-09			jGovi	312.4000	310.4490	312.4010	310.4490	0.00
06/03/2009	GOVI On 05-November-09			jGovi	312.4000	310.4490	312.4010	310.4490	0.00
06/03/2009	GOVI On 05-November-09			jGovi	312.4000	310.4490	312.4010	310.4490	0.00
06/03/2009	GOVI On 05-November-09			jGovi	312.4000	310.4490	312.4010	310.4490	0.00
06/03/2009	GOVI On 05-November-09			jGovi	312.4000	310.4490	312.4010	310.4490	0.00
06/03/2009	ILBI On 07-May-09			Index Future	337.6900	337.6900	337.6900	337.6900	2.00
06/03/2009	ILBI On 07-May-09			Index Future	337.6900	337.6900	337.6900	337.6900	2.00
06/03/2009	ILBI On 07-May-09			Index Future	337.6900	337.6900	337.6900	337.6900	2.00
06/03/2009	ILBI On 07-May-09			Index Future	337.6900	337.6900	337.6900	337.6900	2.00
06/03/2009	ILBI On 07-May-09			Index Future	337.6900	337.6900	337.6900	337.6900	2.00
06/03/2009	ILBI On 07-May-09			Index Future	337.6900	337.6900	337.6900	337.6900	2.00
06/03/2009	ILBI On 07-May-09			Index Future	337.6900	337.6900	337.6900	337.6900	2.00
06/03/2009	ILBI On 07-May-09			Index Future	337.6900	337.6900	337.6900	337.6900	2.00
06/03/2009	ILBI On 07-May-09			Index Future	337.6900	337.6900	337.6900	337.6900	2.00
06/03/2009	ILBI On 06-August-09			Index Future	346.2000	346.1960	346.1960	346.1960	0.00
06/03/2009	ILBI On 06-August-09			Index Future	346.2000	346.1960	346.1960	346.1960	0.00
06/03/2009	ILBI On 06-August-09			Index Future	346.2000	346.1960	346.1960	346.1960	0.00
06/03/2009	ILBI On 06-August-09			Index Future	346.2000	346.1960	346.1960	346.1960	0.00
06/03/2009	ILBI On 06-August-09			Index Future	346.2000	346.1960	346.1960	346.1960	0.00
06/03/2009	ILBI On 06-August-09			Index Future	346.2000	346.1960	346.1960	346.1960	0.00
06/03/2009	ILBI On 06-August-09			Index Future	346.2000	346.1960	346.1960	346.1960	0.00
06/03/2009	ILBI On 06-August-09			Index Future	346.2000	346.1960	346.1960	346.1960	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	ILBI On 06-August-09			Index Future	346.2000	346.1960	346.1960	346.1960	0.00
06/03/2009	ILBI On 05-November-09			Index Future	354.7000	354.7020	354.7020	354.7020	0.00
06/03/2009	ILBI On 05-November-09			Index Future	354.7000	354.7020	354.7020	354.7020	0.00
06/03/2009	ILBI On 05-November-09			Index Future	354.7000	354.7020	354.7020	354.7020	0.00
06/03/2009	ILBI On 05-November-09			Index Future	354.7000	354.7020	354.7020	354.7020	0.00
06/03/2009	ILBI On 05-November-09			Index Future	354.7000	354.7020	354.7020	354.7020	0.00
06/03/2009	ILBI On 05-November-09			Index Future	354.7000	354.7020	354.7020	354.7020	0.00
06/03/2009	ILBI On 05-November-09			Index Future	354.7000	354.7020	354.7020	354.7020	0.00
06/03/2009	ILBI On 05-November-09			Index Future	354.7000	354.7020	354.7020	354.7020	0.00
06/03/2009	ILBI On 05-November-09			Index Future	354.7000	354.7020	354.7020	354.7020	0.00
06/03/2009	J153 On 31-August-10			jSwap	7.8000	7.7720	0.0041	0.0038	0.00
06/03/2009	J153 On 31-August-10			jSwap	7.8000	7.7720	0.0041	0.0038	0.00
06/03/2009	J153 On 31-August-10			jSwap	7.8000	7.7720	0.0041	0.0038	0.00
06/03/2009	J153 On 31-August-10			jSwap	7.8000	7.7720	0.0041	0.0038	0.00
06/03/2009	J153 On 31-August-10			jSwap	7.8000	7.7720	0.0041	0.0038	0.00
06/03/2009	J153 On 31-August-10			jSwap	7.8000	7.7720	0.0041	0.0038	0.00
06/03/2009	J153 On 31-August-10			jSwap	7.8000	7.7720	0.0041	0.0038	0.00
06/03/2009	J153 On 31-August-10			jSwap	7.8000	7.7720	0.0041	0.0038	0.00
06/03/2009	J153 On 31-August-10			jSwap	7.8000	7.7720	0.0041	0.0038	0.00
06/03/2009	J157 On 15-September-15			jSwap	8.8000	8.8630	0.0248	0.0210	0.00
06/03/2009	J157 On 15-September-15			jSwap	8.8000	8.8630	0.0248	0.0210	0.00
06/03/2009	J157 On 15-September-15			jSwap	8.8000	8.8630	0.0248	0.0210	0.00
06/03/2009	J157 On 15-September-15			jSwap	8.8000	8.8630	0.0248	0.0210	0.00
06/03/2009	J157 On 15-September-15			jSwap	8.8000	8.8630	0.0248	0.0210	0.00
06/03/2009	J157 On 15-September-15			jSwap	8.8000	8.8630	0.0248	0.0210	0.00
06/03/2009	J157 On 15-September-15			jSwap	8.8000	8.8630	0.0248	0.0210	0.00
06/03/2009	J157 On 15-September-15			jSwap	8.8000	8.8630	0.0248	0.0210	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	J157 On 15-September-15			jSwap	8.8000	8.8630	0.0248	0.0210	0.00
06/03/2009	J186 On 21-December-26			jSwap	8.2200	8.2520	0.0674	0.0703	0.00
06/03/2009	J186 On 21-December-26			jSwap	8.2200	8.2520	0.0674	0.0703	0.00
06/03/2009	J186 On 21-December-26			jSwap	8.2200	8.2520	0.0674	0.0703	0.00
06/03/2009	J186 On 21-December-26			jSwap	8.2200	8.2520	0.0674	0.0703	0.00
06/03/2009	J186 On 21-December-26			jSwap	8.2200	8.2520	0.0674	0.0703	0.00
06/03/2009	J186 On 21-December-26			jSwap	8.2200	8.2520	0.0674	0.0703	0.00
06/03/2009	J186 On 21-December-26			jSwap	8.2200	8.2520	0.0674	0.0703	0.00
06/03/2009	J186 On 21-December-26			jSwap	8.2200	8.2520	0.0674	0.0703	0.00
06/03/2009	J201 On 22-December-14			jSwap	8.5700	8.6260	0.0504	0.0533	0.00
06/03/2009	J201 On 22-December-14			jSwap	8.5700	8.6260	0.0504	0.0533	0.00
06/03/2009	J201 On 22-December-14			jSwap	8.5700	8.6260	0.0504	0.0533	0.00
06/03/2009	J201 On 22-December-14			jSwap	8.5700	8.6260	0.0504	0.0533	0.00
06/03/2009	J201 On 22-December-14			jSwap	8.5700	8.6260	0.0504	0.0533	0.00
06/03/2009	J201 On 22-December-14			jSwap	8.5700	8.6260	0.0504	0.0533	0.00
06/03/2009	J201 On 22-December-14			jSwap	8.5700	8.6260	0.0504	0.0533	0.00
06/03/2009	J201 On 22-December-14			jSwap	8.5700	8.6260	0.0504	0.0533	0.00
06/03/2009	J201 On 22-December-14			jSwap	8.5700	8.6260	0.0504	0.0533	0.00
06/03/2009	J203 On 15-September-17			jSwap	8.8500	8.9220	0.0877	0.0920	0.00
06/03/2009	J203 On 15-September-17			jSwap	8.8500	8.9220	0.0877	0.0920	0.00
06/03/2009	J203 On 15-September-17			jSwap	8.8500	8.9220	0.0877	0.0920	0.00
06/03/2009	J203 On 15-September-17			jSwap	8.8500	8.9220	0.0877	0.0920	0.00
06/03/2009	J203 On 15-September-17			jSwap	8.8500	8.9220	0.0877	0.0920	0.00
06/03/2009	J203 On 15-September-17			jSwap	8.8500	8.9220	0.0877	0.0920	0.00
06/03/2009	J203 On 15-September-17			jSwap	8.8500	8.9220	0.0877	0.0920	0.00
06/03/2009	J203 On 15-September-17			jSwap	8.8500	8.9220	0.0877	0.0920	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
06/03/2009	JFRA On 07-May-09			jFra	8.1100	8.0580	0.0198	0.0197	0.00
06/03/2009	JFRA On 07-May-09			jFra	8.1100	8.0580	0.0198	0.0197	0.00
06/03/2009	JFRA On 07-May-09			jFra	8.1100	8.0580	0.0198	0.0197	0.00
06/03/2009	JFRA On 07-May-09			jFra	8.1100	8.0580	0.0198	0.0197	0.00
06/03/2009	JFRA On 07-May-09			jFra	8.1100	8.0580	0.0198	0.0197	0.00
06/03/2009	JFRA On 07-May-09			jFra	8.1100	8.0580	0.0198	0.0197	0.00
06/03/2009	JFRA On 07-May-09			jFra	8.1100	8.0580	0.0198	0.0197	0.00
06/03/2009	JFRA On 07-May-09			jFra	8.1100	8.0580	0.0198	0.0197	0.00
06/03/2009	JFRA On 06-August-09			jFra	7.0300	6.9980	0.0172	0.0172	0.00
06/03/2009	JFRA On 06-August-09			jFra	7.0300	6.9980	0.0172	0.0172	0.00
06/03/2009	JFRA On 06-August-09			jFra	7.0300	6.9980	0.0172	0.0172	0.00
06/03/2009	JFRA On 06-August-09			jFra	7.0300	6.9980	0.0172	0.0172	0.00
06/03/2009	JFRA On 06-August-09			jFra	7.0300	6.9980	0.0172	0.0172	0.00
06/03/2009	JFRA On 06-August-09			jFra	7.0300	6.9980	0.0172	0.0172	0.00
06/03/2009	JFRA On 06-August-09			jFra	7.0300	6.9980	0.0172	0.0172	0.00
06/03/2009	JFRA On 06-August-09			jFra	7.0300	6.9980	0.0172	0.0172	0.00
06/03/2009	JFRA On 06-August-09			jFra	7.0300	6.9980	0.0172	0.0172	0.00
06/03/2009	JFRA On 05-November-09			jFra	6.9200	6.9160	0.0170	0.0170	0.00
06/03/2009	JFRA On 05-November-09			jFra	6.9200	6.9160	0.0170	0.0170	0.00
06/03/2009	JFRA On 05-November-09			jFra	6.9200	6.9160	0.0170	0.0170	0.00
06/03/2009	JFRA On 05-November-09			jFra	6.9200	6.9160	0.0170	0.0170	0.00
06/03/2009	JFRA On 05-November-09			jFra	6.9200	6.9160	0.0170	0.0170	0.00
06/03/2009	JFRA On 05-November-09			jFra	6.9200	6.9160	0.0170	0.0170	0.00
06/03/2009	JFRA On 05-November-09			jFra	6.9200	6.9160	0.0170	0.0170	0.00
06/03/2009	JFRA On 05-November-09			jFra	6.9200	6.9160	0.0170	0.0170	0.00
06/03/2009	JFRA On 05-November-09			jFra	6.9200	6.9160	0.0170	0.0170	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	JN02 On 07-May-09			jNote	7.5500	7.5380	0.1388	0.1385	0.00
06/03/2009	JN02 On 07-May-09			jNote	7.5500	7.5380	0.1388	0.1385	0.00
06/03/2009	JN02 On 07-May-09			jNote	7.5500	7.5380	0.1388	0.1385	0.00
06/03/2009	JN02 On 07-May-09			jNote	7.5500	7.5380	0.1388	0.1385	0.00
06/03/2009	JN02 On 07-May-09			jNote	7.5500	7.5380	0.1388	0.1385	0.00
06/03/2009	JN02 On 07-May-09			jNote	7.5500	7.5380	0.1388	0.1385	0.00
06/03/2009	JN02 On 07-May-09			jNote	7.5500	7.5380	0.1388	0.1385	0.00
06/03/2009	JN02 On 07-May-09			jNote	7.5500	7.5380	0.1388	0.1385	0.00
06/03/2009	JN02 On 07-May-09			jNote	7.5500	7.5380	0.1388	0.1385	0.00
06/03/2009	JN02 On 06-August-09			jNote	7.5500	7.5550	0.1389	0.1390	0.00
06/03/2009	JN02 On 06-August-09			jNote	7.5500	7.5550	0.1389	0.1390	0.00
06/03/2009	JN02 On 06-August-09			jNote	7.5500	7.5550	0.1389	0.1390	0.00
06/03/2009	JN02 On 06-August-09			jNote	7.5500	7.5550	0.1389	0.1390	0.00
06/03/2009	JN02 On 06-August-09			jNote	7.5500	7.5550	0.1389	0.1390	0.00
06/03/2009	JN02 On 06-August-09			jNote	7.5500	7.5550	0.1389	0.1390	0.00
06/03/2009	JN02 On 06-August-09			jNote	7.5500	7.5550	0.1389	0.1390	0.00
06/03/2009	JN02 On 06-August-09			jNote	7.5500	7.5550	0.1389	0.1390	0.00
06/03/2009	JN02 On 06-August-09			jNote	7.5500	7.5550	0.1389	0.1390	0.00
06/03/2009	JN02 On 06-August-09			jNote	7.5500	7.5550	0.1389	0.1390	0.00
06/03/2009	JN05 On 07-May-09			jNote	8.1700	8.2370	0.3343	0.3366	0.00
06/03/2009	JN05 On 07-May-09			jNote	8.1700	8.2370	0.3343	0.3366	0.00
06/03/2009	JN05 On 07-May-09			jNote	8.1700	8.2370	0.3343	0.3366	0.00
06/03/2009	JN05 On 07-May-09			jNote	8.1700	8.2370	0.3343	0.3366	0.00
06/03/2009	JN05 On 07-May-09			jNote	8.1700	8.2370	0.3343	0.3366	0.00
06/03/2009	JN05 On 07-May-09			jNote	8.1700	8.2370	0.3343	0.3366	0.00
06/03/2009	JN05 On 07-May-09			jNote	8.1700	8.2370	0.3343	0.3366	0.00
06/03/2009	JN05 On 07-May-09			jNote	8.1700	8.2370	0.3343	0.3366	0.00
06/03/2009	JN05 On 07-May-09			jNote	8.1700	8.2370	0.3343	0.3366	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	JN05 On 06-August-09			jNote	8.2200	8.2910	0.3371	0.3397	0.00
06/03/2009	JN05 On 06-August-09			jNote	8.2200	8.2910	0.3371	0.3397	0.00
06/03/2009	JN05 On 06-August-09			jNote	8.2200	8.2910	0.3371	0.3397	0.00
06/03/2009	JN05 On 06-August-09			jNote	8.2200	8.2910	0.3371	0.3397	0.00
06/03/2009	JN05 On 06-August-09			jNote	8.2200	8.2910	0.3371	0.3397	0.00
06/03/2009	JN05 On 06-August-09			jNote	8.2200	8.2910	0.3371	0.3397	0.00
06/03/2009	JN05 On 06-August-09			jNote	8.2200	8.2910	0.3371	0.3397	0.00
06/03/2009	JN05 On 06-August-09			jNote	8.2200	8.2910	0.3371	0.3397	0.00
06/03/2009	JN05 On 06-August-09			jNote	8.2200	8.2910	0.3371	0.3397	0.00
06/03/2009	JN10 On 07-May-09			jNote	8.4700	8.5500	0.5713	0.5751	0.00
06/03/2009	JN10 On 07-May-09			jNote	8.4700	8.5500	0.5713	0.5751	0.00
06/03/2009	JN10 On 07-May-09			jNote	8.4700	8.5500	0.5713	0.5751	0.00
06/03/2009	JN10 On 07-May-09			jNote	8.4700	8.5500	0.5713	0.5751	0.00
06/03/2009	JN10 On 07-May-09			jNote	8.4700	8.5500	0.5713	0.5751	0.00
06/03/2009	JN10 On 07-May-09			jNote	8.4700	8.5500	0.5713	0.5751	0.00
06/03/2009	JN10 On 07-May-09			jNote	8.4700	8.5500	0.5713	0.5751	0.00
06/03/2009	JN10 On 07-May-09			jNote	8.4700	8.5500	0.5713	0.5751	0.00
06/03/2009	JN10 On 07-May-09			jNote	8.4700	8.5500	0.5713	0.5751	0.00
06/03/2009	JN10 On 06-August-09			jNote	8.4800	8.5620	0.5712	0.5752	0.00
06/03/2009	JN10 On 06-August-09			jNote	8.4800	8.5620	0.5712	0.5752	0.00
06/03/2009	JN10 On 06-August-09			jNote	8.4800	8.5620	0.5712	0.5752	0.00
06/03/2009	JN10 On 06-August-09			jNote	8.4800	8.5620	0.5712	0.5752	0.00
06/03/2009	JN10 On 06-August-09			jNote	8.4800	8.5620	0.5712	0.5752	0.00
06/03/2009	JN10 On 06-August-09			jNote	8.4800	8.5620	0.5712	0.5752	0.00
06/03/2009	JN10 On 06-August-09			jNote	8.4800	8.5620	0.5712	0.5752	0.00
06/03/2009	JN10 On 06-August-09			jNote	8.4800	8.5620	0.5712	0.5752	0.00
06/03/2009	JN10 On 06-August-09			jNote	8.4800	8.5620	0.5712	0.5752	0.00
06/03/2009	JN10 On 06-August-09			jNote	8.4800	8.5620	0.5712	0.5752	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	JROD On 31-March-09			jRod	10.6200	10.6220	0.0073	0.0067	0.00
06/03/2009	JROD On 31-March-09			jRod	10.6200	10.6220	0.0073	0.0067	0.00
06/03/2009	JROD On 31-March-09			jRod	10.6200	10.6220	0.0073	0.0067	0.00
06/03/2009	JROD On 31-March-09			jRod	10.6200	10.6220	0.0073	0.0067	0.00
06/03/2009	JROD On 31-March-09			jRod	10.6200	10.6220	0.0073	0.0067	0.00
06/03/2009	JROD On 31-March-09			jRod	10.6200	10.6220	0.0073	0.0067	0.00
06/03/2009	JROD On 31-March-09			jRod	10.6200	10.6220	0.0073	0.0067	0.00
06/03/2009	JROD On 31-March-09			jRod	10.6200	10.6220	0.0073	0.0067	0.00
06/03/2009	JROD On 31-March-09			jRod	10.6200	10.6220	0.0073	0.0067	0.00
06/03/2009	JROD On 30-April-09			jRod	10.1800	10.1720	0.0062	0.0056	0.00
06/03/2009	JROD On 30-April-09			jRod	10.1800	10.1720	0.0062	0.0056	0.00
06/03/2009	JROD On 30-April-09			jRod	10.1800	10.1720	0.0062	0.0056	0.00
06/03/2009	JROD On 30-April-09			jRod	10.1800	10.1720	0.0062	0.0056	0.00
06/03/2009	JROD On 30-April-09			jRod	10.1800	10.1720	0.0062	0.0056	0.00
06/03/2009	JROD On 30-April-09			jRod	10.1800	10.1720	0.0062	0.0056	0.00
06/03/2009	JROD On 30-April-09			jRod	10.1800	10.1720	0.0062	0.0056	0.00
06/03/2009	JROD On 30-April-09			jRod	10.1800	10.1720	0.0062	0.0056	0.00
06/03/2009	JROD On 30-April-09			jRod	10.1800	10.1720	0.0062	0.0056	0.00
06/03/2009	JROD On 30-April-09			jRod	10.1800	10.1720	0.0062	0.0056	0.00
06/03/2009	JROD On 29-May-09			jRod	9.8500	9.8270	0.0054	0.0048	0.00
06/03/2009	JROD On 29-May-09			jRod	9.8500	9.8270	0.0054	0.0048	0.00
06/03/2009	JROD On 29-May-09			jRod	9.8500	9.8270	0.0054	0.0048	0.00
06/03/2009	JROD On 29-May-09			jRod	9.8500	9.8270	0.0054	0.0048	0.00
06/03/2009	JROD On 29-May-09			jRod	9.8500	9.8270	0.0054	0.0048	0.00
06/03/2009	JROD On 29-May-09			jRod	9.8500	9.8270	0.0054	0.0048	0.00
06/03/2009	JROD On 29-May-09			jRod	9.8500	9.8270	0.0054	0.0048	0.00
06/03/2009	JROD On 29-May-09			jRod	9.8500	9.8270	0.0054	0.0048	0.00
06/03/2009	JROD On 29-May-09			jRod	9.8500	9.8270	0.0054	0.0048	0.00
06/03/2009	JROD On 29-May-09			jRod	9.8500	9.8270	0.0054	0.0048	0.00
06/03/2009	JROD On 29-May-09			jRod	9.8500	9.8270	0.0054	0.0048	0.00
06/03/2009	JROD On 30-June-09			jRod	9.9900	9.9570	0.0106	0.0099	0.00
06/03/2009	JROD On 30-June-09			jRod	9.9900	9.9570	0.0106	0.0099	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	JROD On 30-June-09			jRod	9.9900	9.9570	0.0106	0.0099	0.00
06/03/2009	JROD On 30-June-09			jRod	9.9900	9.9570	0.0106	0.0099	0.00
06/03/2009	JROD On 30-June-09			jRod	9.9900	9.9570	0.0106	0.0099	0.00
06/03/2009	JROD On 30-June-09			jRod	9.9900	9.9570	0.0106	0.0099	0.00
06/03/2009	JROD On 30-June-09			jRod	9.9900	9.9570	0.0106	0.0099	0.00
06/03/2009	JROD On 30-June-09			jRod	9.9900	9.9570	0.0106	0.0099	0.00
06/03/2009	JROD On 30-June-09			jRod	9.9900	9.9570	0.0106	0.0099	0.00
06/03/2009	OTH1 On 07-May-09			Index Future	286.0700	283.8400	286.0650	283.8400	0.00
06/03/2009	OTH1 On 07-May-09			Index Future	286.0700	283.8400	286.0650	283.8400	0.00
06/03/2009	OTH1 On 07-May-09			Index Future	286.0700	283.8400	286.0650	283.8400	0.00
06/03/2009	OTH1 On 07-May-09			Index Future	286.0700	283.8400	286.0650	283.8400	0.00
06/03/2009	OTH1 On 07-May-09			Index Future	286.0700	283.8400	286.0650	283.8400	0.00
06/03/2009	OTH1 On 07-May-09			Index Future	286.0700	283.8400	286.0650	283.8400	0.00
06/03/2009	OTH1 On 07-May-09			Index Future	286.0700	283.8400	286.0650	283.8400	0.00
06/03/2009	OTH1 On 07-May-09			Index Future	286.0700	283.8400	286.0650	283.8400	0.00
06/03/2009	OTH1 On 07-May-09			Index Future	286.0700	283.8400	286.0650	283.8400	0.00
06/03/2009	OTH1 On 06-August-09			Index Future	293.4900	291.2050	293.4860	291.2050	3.00
06/03/2009	OTH1 On 06-August-09			Index Future	293.4900	291.2050	293.4860	291.2050	3.00
06/03/2009	OTH1 On 06-August-09			Index Future	293.4900	291.2050	293.4860	291.2050	3.00
06/03/2009	OTH1 On 06-August-09			Index Future	293.4900	291.2050	293.4860	291.2050	3.00
06/03/2009	OTH1 On 06-August-09			Index Future	293.4900	291.2050	293.4860	291.2050	3.00
06/03/2009	OTH1 On 06-August-09			Index Future	293.4900	291.2050	293.4860	291.2050	3.00
06/03/2009	OTH1 On 06-August-09			Index Future	293.4900	291.2050	293.4860	291.2050	3.00
06/03/2009	OTH1 On 06-August-09			Index Future	293.4900	291.2050	293.4860	291.2050	3.00
06/03/2009	OTH1 On 06-August-09			Index Future	293.4900	291.2050	293.4860	291.2050	3.00
06/03/2009	OTH1 On 05-November-09			Index Future	299.8000	297.4620	299.7970	297.4620	0.00
06/03/2009	OTH1 On 05-November-09			Index Future	299.8000	297.4620	299.7970	297.4620	0.00
06/03/2009	OTH1 On 05-November-09			Index Future	299.8000	297.4620	299.7970	297.4620	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	OTH1 On 05-November-09			Index Future	299.8000	297.4620	299.7970	297.4620	0.00
06/03/2009	OTH1 On 05-November-09			Index Future	299.8000	297.4620	299.7970	297.4620	0.00
06/03/2009	OTH1 On 05-November-09			Index Future	299.8000	297.4620	299.7970	297.4620	0.00
06/03/2009	OTH1 On 05-November-09			Index Future	299.8000	297.4620	299.7970	297.4620	0.00
06/03/2009	OTH1 On 05-November-09			Index Future	299.8000	297.4620	299.7970	297.4620	0.00
06/03/2009	OTH1 On 05-November-09			Index Future	299.8000	297.4620	299.7970	297.4620	0.00
06/03/2009	R153 On 07-May-09			Bond Future	6.2500	6.1730	110.8716	110.9697	4652.00
06/03/2009	R153 On 07-May-09			Bond Future	6.2500	6.1730	110.8716	110.9697	4652.00
06/03/2009	R153 On 07-May-09			Bond Future	6.2500	6.1730	110.8716	110.9697	4652.00
06/03/2009	R153 On 07-May-09			Bond Future	6.2500	6.1730	110.8716	110.9697	4652.00
06/03/2009	R153 On 07-May-09			Bond Future	6.2500	6.1730	110.8716	110.9697	4652.00
06/03/2009	R153 On 07-May-09			Bond Future	6.2500	6.1730	110.8716	110.9697	4652.00
06/03/2009	R153 On 07-May-09			Bond Future	6.2500	6.1730	110.8716	110.9697	4652.00
06/03/2009	R153 On 07-May-09			Bond Future	6.2500	6.1730	110.8716	110.9697	4652.00
06/03/2009	R153 On 07-May-09			Bond Future	6.2500	6.1730	110.8716	110.9697	4652.00
06/03/2009	R153 On 06-August-09			Bond Future	5.7200	5.6270	113.1514	113.2482	0.00
06/03/2009	R153 On 06-August-09			Bond Future	5.7200	5.6270	113.1514	113.2482	0.00
06/03/2009	R153 On 06-August-09			Bond Future	5.7200	5.6270	113.1514	113.2482	0.00
06/03/2009	R153 On 06-August-09			Bond Future	5.7200	5.6270	113.1514	113.2482	0.00
06/03/2009	R153 On 06-August-09			Bond Future	5.7200	5.6270	113.1514	113.2482	0.00
06/03/2009	R153 On 06-August-09			Bond Future	5.7200	5.6270	113.1514	113.2482	0.00
06/03/2009	R153 On 06-August-09			Bond Future	5.7200	5.6270	113.1514	113.2482	0.00
06/03/2009	R153 On 06-August-09			Bond Future	5.7200	5.6270	113.1514	113.2482	0.00
06/03/2009	R153 On 06-August-09			Bond Future	5.7200	5.6270	113.1514	113.2482	0.00
06/03/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
06/03/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
06/03/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
06/03/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
06/03/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
06/03/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
06/03/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
06/03/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
06/03/2009	R153 On 05-November-09	7.75	Call	Option on Bond Future	1294	1295	1294	1295	0.00
06/03/2009	R153 On 05-November-09	7.75	Put	Option on Bond Future	73	74	73	74	0.00
06/03/2009	R157 On 04-February-10			Bond Future	7.7400	7.8760	131.2136	130.5167	0.00
06/03/2009	R157 On 04-February-10			Bond Future	7.7400	7.8760	131.2136	130.5167	0.00
06/03/2009	R157 On 04-February-10			Bond Future	7.7400	7.8760	131.2136	130.5167	0.00
06/03/2009	R157 On 04-February-10			Bond Future	7.7400	7.8760	131.2136	130.5167	0.00
06/03/2009	R157 On 04-February-10			Bond Future	7.7400	7.8760	131.2136	130.5167	0.00
06/03/2009	R157 On 04-February-10			Bond Future	7.7400	7.8760	131.2136	130.5167	0.00
06/03/2009	R157 On 04-February-10			Bond Future	7.7400	7.8760	131.2136	130.5167	0.00
06/03/2009	R157 On 04-February-10			Bond Future	7.7400	7.8760	131.2136	130.5167	0.00
06/03/2009	R157 On 04-February-10			Bond Future	7.7400	7.8760	131.2136	130.5167	0.00
06/03/2009	R157 On 07-May-09			Bond Future	7.7600	7.8750	130.4175	129.7640	10301.00
06/03/2009	R157 On 07-May-09			Bond Future	7.7600	7.8750	130.4175	129.7640	10301.00
06/03/2009	R157 On 07-May-09			Bond Future	7.7600	7.8750	130.4175	129.7640	10301.00
06/03/2009	R157 On 07-May-09			Bond Future	7.7600	7.8750	130.4175	129.7640	10301.00
06/03/2009	R157 On 07-May-09			Bond Future	7.7600	7.8750	130.4175	129.7640	10301.00
06/03/2009	R157 On 07-May-09			Bond Future	7.7600	7.8750	130.4175	129.7640	10301.00
06/03/2009	R157 On 07-May-09			Bond Future	7.7600	7.8750	130.4175	129.7640	10301.00
06/03/2009	R157 On 07-May-09			Bond Future	7.7600	7.8750	130.4175	129.7640	10301.00
06/03/2009	R157 On 07-May-09			Bond Future	7.7600	7.8750	130.4175	129.7640	10301.00
06/03/2009	R157 On 06-August-09			Bond Future	7.7100	7.8280	133.2267	132.5556	5000.00
06/03/2009	R157 On 06-August-09			Bond Future	7.7100	7.8280	133.2267	132.5556	5000.00
06/03/2009	R157 On 06-August-09			Bond Future	7.7100	7.8280	133.2267	132.5556	5000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	R157 On 06-August-09			Bond Future	7.7100	7.8280	133.2267	132.5556	5000.00
06/03/2009	R157 On 06-August-09			Bond Future	7.7100	7.8280	133.2267	132.5556	5000.00
06/03/2009	R157 On 06-August-09			Bond Future	7.7100	7.8280	133.2267	132.5556	5000.00
06/03/2009	R157 On 06-August-09			Bond Future	7.7100	7.8280	133.2267	132.5556	5000.00
06/03/2009	R157 On 06-August-09			Bond Future	7.7100	7.8280	133.2267	132.5556	5000.00
06/03/2009	R157 On 06-August-09			Bond Future	7.7100	7.8280	133.2267	132.5556	5000.00
06/03/2009	R157 On 05-November-09			Bond Future	7.7200	7.8430	128.8671	128.1835	0.00
06/03/2009	R157 On 05-November-09			Bond Future	7.7200	7.8430	128.8671	128.1835	0.00
06/03/2009	R157 On 05-November-09			Bond Future	7.7200	7.8430	128.8671	128.1835	0.00
06/03/2009	R157 On 05-November-09			Bond Future	7.7200	7.8430	128.8671	128.1835	0.00
06/03/2009	R157 On 05-November-09			Bond Future	7.7200	7.8430	128.8671	128.1835	0.00
06/03/2009	R157 On 05-November-09			Bond Future	7.7200	7.8430	128.8671	128.1835	0.00
06/03/2009	R157 On 05-November-09			Bond Future	7.7200	7.8430	128.8671	128.1835	0.00
06/03/2009	R157 On 05-November-09			Bond Future	7.7200	7.8430	128.8671	128.1835	0.00
06/03/2009	R157 On 05-November-09			Bond Future	7.7200	7.8430	128.8671	128.1835	0.00
06/03/2009	R157 On 07-May-09	265.00	Call	Option on Bond Future	1436	1247	1436	1247	386.00
06/03/2009	R157 On 07-May-09	265.00	Put	Option on Bond Future	4452	4916	4452	4916	0.00
06/03/2009	R157 On 05-November-09	8.00	Call	Option on Bond Future	4731	4417	4731	4417	0.00
06/03/2009	R157 On 05-November-09	8.00	Put	Option on Bond Future	5904	6274	5904	6274	0.00
06/03/2009	R186 On 04-February-10			Bond Future	8.1300	8.2640	122.9581	121.5719	0.00
06/03/2009	R186 On 04-February-10			Bond Future	8.1300	8.2640	122.9581	121.5719	0.00
06/03/2009	R186 On 04-February-10			Bond Future	8.1300	8.2640	122.9581	121.5719	0.00
06/03/2009	R186 On 04-February-10			Bond Future	8.1300	8.2640	122.9581	121.5719	0.00
06/03/2009	R186 On 04-February-10			Bond Future	8.1300	8.2640	122.9581	121.5719	0.00
06/03/2009	R186 On 04-February-10			Bond Future	8.1300	8.2640	122.9581	121.5719	0.00
06/03/2009	R186 On 04-February-10			Bond Future	8.1300	8.2640	122.9581	121.5719	0.00
06/03/2009	R186 On 04-February-10			Bond Future	8.1300	8.2640	122.9581	121.5719	0.00
06/03/2009	R186 On 04-February-10			Bond Future	8.1300	8.2640	122.9581	121.5719	0.00
06/03/2009	R186 On 04-February-10			Bond Future	8.1300	8.2640	122.9581	121.5719	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	R186 On 07-May-09			Bond Future	8.1600	8.2850	125.7102	124.4122	12757.00
06/03/2009	R186 On 07-May-09			Bond Future	8.1600	8.2850	125.7102	124.4122	12757.00
06/03/2009	R186 On 07-May-09			Bond Future	8.1600	8.2850	125.7102	124.4122	12757.00
06/03/2009	R186 On 07-May-09			Bond Future	8.1600	8.2850	125.7102	124.4122	12757.00
06/03/2009	R186 On 07-May-09			Bond Future	8.1600	8.2850	125.7102	124.4122	12757.00
06/03/2009	R186 On 07-May-09			Bond Future	8.1600	8.2850	125.7102	124.4122	12757.00
06/03/2009	R186 On 07-May-09			Bond Future	8.1600	8.2850	125.7102	124.4122	12757.00
06/03/2009	R186 On 07-May-09			Bond Future	8.1600	8.2850	125.7102	124.4122	12757.00
06/03/2009	R186 On 07-May-09			Bond Future	8.1600	8.2850	125.7102	124.4122	12757.00
06/03/2009	R186 On 06-August-09			Bond Future	8.1200	8.2470	123.3975	122.0712	2500.00
06/03/2009	R186 On 06-August-09			Bond Future	8.1200	8.2470	123.3975	122.0712	2500.00
06/03/2009	R186 On 06-August-09			Bond Future	8.1200	8.2470	123.3975	122.0712	2500.00
06/03/2009	R186 On 06-August-09			Bond Future	8.1200	8.2470	123.3975	122.0712	2500.00
06/03/2009	R186 On 06-August-09			Bond Future	8.1200	8.2470	123.3975	122.0712	2500.00
06/03/2009	R186 On 06-August-09			Bond Future	8.1200	8.2470	123.3975	122.0712	2500.00
06/03/2009	R186 On 06-August-09			Bond Future	8.1200	8.2470	123.3975	122.0712	2500.00
06/03/2009	R186 On 06-August-09			Bond Future	8.1200	8.2470	123.3975	122.0712	2500.00
06/03/2009	R186 On 06-August-09			Bond Future	8.1200	8.2470	123.3975	122.0712	2500.00
06/03/2009	R186 On 05-November-09			Bond Future	8.1200	8.2490	125.8583	124.5005	0.00
06/03/2009	R186 On 05-November-09			Bond Future	8.1200	8.2490	125.8583	124.5005	0.00
06/03/2009	R186 On 05-November-09			Bond Future	8.1200	8.2490	125.8583	124.5005	0.00
06/03/2009	R186 On 05-November-09			Bond Future	8.1200	8.2490	125.8583	124.5005	0.00
06/03/2009	R186 On 05-November-09			Bond Future	8.1200	8.2490	125.8583	124.5005	0.00
06/03/2009	R186 On 05-November-09			Bond Future	8.1200	8.2490	125.8583	124.5005	0.00
06/03/2009	R186 On 05-November-09			Bond Future	8.1200	8.2490	125.8583	124.5005	0.00
06/03/2009	R186 On 05-November-09			Bond Future	8.1200	8.2490	125.8583	124.5005	0.00
06/03/2009	R186 On 05-November-09			Bond Future	8.1200	8.2490	125.8583	124.5005	0.00
06/03/2009	R186 On 05-November-09			Bond Future	8.1200	8.2490	125.8583	124.5005	0.00
06/03/2009	R186 On 05-November-09	7.75	Call	Option on Bond Future	8551	7973	8551	7973	5000.00
06/03/2009	R186 On 05-November-09	7.75	Put	Option on Bond Future	15402	16182	15402	16182	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	R186 On 07-May-09	265.00	Call	Option on Bond Future	538	445	538	445	97.00
06/03/2009	R186 On 07-May-09	265.00	Put	Option on Bond Future	20498	21703	20498	21703	0.00
06/03/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
06/03/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
06/03/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
06/03/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
06/03/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
06/03/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
06/03/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
06/03/2009	R196 On 07-May-09			Bond Future	9.4400	9.4350	102.0945	102.0945	0.00
06/03/2009	R201 On 04-February-10			Bond Future	7.5300	7.6530	106.0776	105.5710	0.00
06/03/2009	R201 On 04-February-10			Bond Future	7.5300	7.6530	106.0776	105.5710	0.00
06/03/2009	R201 On 04-February-10			Bond Future	7.5300	7.6530	106.0776	105.5710	0.00
06/03/2009	R201 On 04-February-10			Bond Future	7.5300	7.6530	106.0776	105.5710	0.00
06/03/2009	R201 On 04-February-10			Bond Future	7.5300	7.6530	106.0776	105.5710	0.00
06/03/2009	R201 On 04-February-10			Bond Future	7.5300	7.6530	106.0776	105.5710	0.00
06/03/2009	R201 On 04-February-10			Bond Future	7.5300	7.6530	106.0776	105.5710	0.00
06/03/2009	R201 On 04-February-10			Bond Future	7.5300	7.6530	106.0776	105.5710	0.00
06/03/2009	R201 On 07-May-09			Bond Future	7.6900	7.7920	108.1565	107.6865	2.00
06/03/2009	R201 On 07-May-09			Bond Future	7.6900	7.7920	108.1565	107.6865	2.00
06/03/2009	R201 On 07-May-09			Bond Future	7.6900	7.7920	108.1565	107.6865	2.00
06/03/2009	R201 On 07-May-09			Bond Future	7.6900	7.7920	108.1565	107.6865	2.00
06/03/2009	R201 On 07-May-09			Bond Future	7.6900	7.7920	108.1565	107.6865	2.00
06/03/2009	R201 On 07-May-09			Bond Future	7.6900	7.7920	108.1565	107.6865	2.00
06/03/2009	R201 On 07-May-09			Bond Future	7.6900	7.7920	108.1565	107.6865	2.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	R201 On 07-May-09			Bond Future	7.6900	7.7920	108.1565	107.6865	2.00
06/03/2009	R201 On 07-May-09			Bond Future	7.6900	7.7920	108.1565	107.6865	2.00
06/03/2009	R201 On 06-August-09			Bond Future	7.5800	7.6880	106.3056	105.8193	0.00
06/03/2009	R201 On 06-August-09			Bond Future	7.5800	7.6880	106.3056	105.8193	0.00
06/03/2009	R201 On 06-August-09			Bond Future	7.5800	7.6880	106.3056	105.8193	0.00
06/03/2009	R201 On 06-August-09			Bond Future	7.5800	7.6880	106.3056	105.8193	0.00
06/03/2009	R201 On 06-August-09			Bond Future	7.5800	7.6880	106.3056	105.8193	0.00
06/03/2009	R201 On 06-August-09			Bond Future	7.5800	7.6880	106.3056	105.8193	0.00
06/03/2009	R201 On 06-August-09			Bond Future	7.5800	7.6880	106.3056	105.8193	0.00
06/03/2009	R201 On 06-August-09			Bond Future	7.5800	7.6880	106.3056	105.8193	0.00
06/03/2009	R201 On 05-November-09			Bond Future	7.5400	7.6570	108.4274	107.9333	0.00
06/03/2009	R201 On 05-November-09			Bond Future	7.5400	7.6570	108.4274	107.9333	0.00
06/03/2009	R201 On 05-November-09			Bond Future	7.5400	7.6570	108.4274	107.9333	0.00
06/03/2009	R201 On 05-November-09			Bond Future	7.5400	7.6570	108.4274	107.9333	0.00
06/03/2009	R201 On 05-November-09			Bond Future	7.5400	7.6570	108.4274	107.9333	0.00
06/03/2009	R201 On 05-November-09			Bond Future	7.5400	7.6570	108.4274	107.9333	0.00
06/03/2009	R201 On 05-November-09			Bond Future	7.5400	7.6570	108.4274	107.9333	0.00
06/03/2009	R201 On 05-November-09			Bond Future	7.5400	7.6570	108.4274	107.9333	0.00
06/03/2009	R201 On 05-November-09	7.75	Call	Option on Bond Future	4128	3888	4128	3888	0.00
06/03/2009	R201 On 05-November-09	7.75	Put	Option on Bond Future	4309	4563	4309	4563	0.00
06/03/2009	R203 On 04-February-10			Bond Future	8.1700	8.3030	103.7612	103.0431	0.00
06/03/2009	R203 On 04-February-10			Bond Future	8.1700	8.3030	103.7612	103.0431	0.00
06/03/2009	R203 On 04-February-10			Bond Future	8.1700	8.3030	103.7612	103.0431	0.00
06/03/2009	R203 On 04-February-10			Bond Future	8.1700	8.3030	103.7612	103.0431	0.00
06/03/2009	R203 On 04-February-10			Bond Future	8.1700	8.3030	103.7612	103.0431	0.00
06/03/2009	R203 On 04-February-10			Bond Future	8.1700	8.3030	103.7612	103.0431	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	R203 On 04-February-10			Bond Future	8.1700	8.3030	103.7612	103.0431	0.00
06/03/2009	R203 On 04-February-10			Bond Future	8.1700	8.3030	103.7612	103.0431	0.00
06/03/2009	R203 On 04-February-10			Bond Future	8.1700	8.3030	103.7612	103.0431	0.00
06/03/2009	R203 On 07-May-09			Bond Future	8.2200	8.3280	101.4848	100.8197	0.00
06/03/2009	R203 On 07-May-09			Bond Future	8.2200	8.3280	101.4848	100.8197	0.00
06/03/2009	R203 On 07-May-09			Bond Future	8.2200	8.3280	101.4848	100.8197	0.00
06/03/2009	R203 On 07-May-09			Bond Future	8.2200	8.3280	101.4848	100.8197	0.00
06/03/2009	R203 On 07-May-09			Bond Future	8.2200	8.3280	101.4848	100.8197	0.00
06/03/2009	R203 On 07-May-09			Bond Future	8.2200	8.3280	101.4848	100.8197	0.00
06/03/2009	R203 On 07-May-09			Bond Future	8.2200	8.3280	101.4848	100.8197	0.00
06/03/2009	R203 On 07-May-09			Bond Future	8.2200	8.3280	101.4848	100.8197	0.00
06/03/2009	R203 On 06-August-09			Bond Future	8.1500	8.2710	103.9110	103.2280	0.00
06/03/2009	R203 On 06-August-09			Bond Future	8.1500	8.2710	103.9110	103.2280	0.00
06/03/2009	R203 On 06-August-09			Bond Future	8.1500	8.2710	103.9110	103.2280	0.00
06/03/2009	R203 On 06-August-09			Bond Future	8.1500	8.2710	103.9110	103.2280	0.00
06/03/2009	R203 On 06-August-09			Bond Future	8.1500	8.2710	103.9110	103.2280	0.00
06/03/2009	R203 On 06-August-09			Bond Future	8.1500	8.2710	103.9110	103.2280	0.00
06/03/2009	R203 On 06-August-09			Bond Future	8.1500	8.2710	103.9110	103.2280	0.00
06/03/2009	R203 On 06-August-09			Bond Future	8.1500	8.2710	103.9110	103.2280	0.00
06/03/2009	R203 On 06-August-09			Bond Future	8.1500	8.2710	103.9110	103.2280	0.00
06/03/2009	R203 On 05-November-09			Bond Future	8.1500	8.2760	101.8128	101.1105	0.00
06/03/2009	R203 On 05-November-09			Bond Future	8.1500	8.2760	101.8128	101.1105	0.00
06/03/2009	R203 On 05-November-09			Bond Future	8.1500	8.2760	101.8128	101.1105	0.00
06/03/2009	R203 On 05-November-09			Bond Future	8.1500	8.2760	101.8128	101.1105	0.00
06/03/2009	R203 On 05-November-09			Bond Future	8.1500	8.2760	101.8128	101.1105	0.00
06/03/2009	R203 On 05-November-09			Bond Future	8.1500	8.2760	101.8128	101.1105	0.00
06/03/2009	R203 On 05-November-09			Bond Future	8.1500	8.2760	101.8128	101.1105	0.00
06/03/2009	R203 On 05-November-09			Bond Future	8.1500	8.2760	101.8128	101.1105	0.00
06/03/2009	R203 On 05-November-09			Bond Future	8.1500	8.2760	101.8128	101.1105	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	R203 On 05-November-09			Bond Future	8.1500	8.2760	101.8128	101.1105	0.00
06/03/2009	R203 On 05-November-09	8.00	Call	Option on Bond Future	4378	4094	4378	4094	0.00
06/03/2009	R203 On 05-November-09	8.00	Put	Option on Bond Future	8213	8631	8213	8631	0.00
06/03/2009	R204 On 04-February-10			Bond Future	8.2100	8.3460	99.7849	98.9455	0.00
06/03/2009	R204 On 04-February-10			Bond Future	8.2100	8.3460	99.7849	98.9455	0.00
06/03/2009	R204 On 04-February-10			Bond Future	8.2100	8.3460	99.7849	98.9455	0.00
06/03/2009	R204 On 04-February-10			Bond Future	8.2100	8.3460	99.7849	98.9455	0.00
06/03/2009	R204 On 04-February-10			Bond Future	8.2100	8.3460	99.7849	98.9455	0.00
06/03/2009	R204 On 04-February-10			Bond Future	8.2100	8.3460	99.7849	98.9455	0.00
06/03/2009	R204 On 04-February-10			Bond Future	8.2100	8.3460	99.7849	98.9455	0.00
06/03/2009	R204 On 04-February-10			Bond Future	8.2100	8.3460	99.7849	98.9455	0.00
06/03/2009	R204 On 07-May-09			Bond Future	8.2400	8.3650	101.5155	100.7286	305.00
06/03/2009	R204 On 07-May-09			Bond Future	8.2400	8.3650	101.5155	100.7286	305.00
06/03/2009	R204 On 07-May-09			Bond Future	8.2400	8.3650	101.5155	100.7286	305.00
06/03/2009	R204 On 07-May-09			Bond Future	8.2400	8.3650	101.5155	100.7286	305.00
06/03/2009	R204 On 07-May-09			Bond Future	8.2400	8.3650	101.5155	100.7286	305.00
06/03/2009	R204 On 07-May-09			Bond Future	8.2400	8.3650	101.5155	100.7286	305.00
06/03/2009	R204 On 07-May-09			Bond Future	8.2400	8.3650	101.5155	100.7286	305.00
06/03/2009	R204 On 07-May-09			Bond Future	8.2400	8.3650	101.5155	100.7286	305.00
06/03/2009	R204 On 07-May-09			Bond Future	8.2400	8.3650	101.5155	100.7286	305.00
06/03/2009	R204 On 06-August-09			Bond Future	8.1900	8.3180	99.8886	99.0802	0.00
06/03/2009	R204 On 06-August-09			Bond Future	8.1900	8.3180	99.8886	99.0802	0.00
06/03/2009	R204 On 06-August-09			Bond Future	8.1900	8.3180	99.8886	99.0802	0.00
06/03/2009	R204 On 06-August-09			Bond Future	8.1900	8.3180	99.8886	99.0802	0.00
06/03/2009	R204 On 06-August-09			Bond Future	8.1900	8.3180	99.8886	99.0802	0.00
06/03/2009	R204 On 06-August-09			Bond Future	8.1900	8.3180	99.8886	99.0802	0.00
06/03/2009	R204 On 06-August-09			Bond Future	8.1900	8.3180	99.8886	99.0802	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	R204 On 06-August-09			Bond Future	8.1900	8.3180	99.8886	99.0802	0.00
06/03/2009	R204 On 06-August-09			Bond Future	8.1900	8.3180	99.8886	99.0802	0.00
06/03/2009	R204 On 05-November-09			Bond Future	8.1900	8.3230	101.8800	101.0548	0.00
06/03/2009	R204 On 05-November-09			Bond Future	8.1900	8.3230	101.8800	101.0548	0.00
06/03/2009	R204 On 05-November-09			Bond Future	8.1900	8.3230	101.8800	101.0548	0.00
06/03/2009	R204 On 05-November-09			Bond Future	8.1900	8.3230	101.8800	101.0548	0.00
06/03/2009	R204 On 05-November-09			Bond Future	8.1900	8.3230	101.8800	101.0548	0.00
06/03/2009	R204 On 05-November-09			Bond Future	8.1900	8.3230	101.8800	101.0548	0.00
06/03/2009	R204 On 05-November-09			Bond Future	8.1900	8.3230	101.8800	101.0548	0.00
06/03/2009	R204 On 05-November-09			Bond Future	8.1900	8.3230	101.8800	101.0548	0.00
06/03/2009	R204 On 05-November-09	8.00	Call	Option on Bond Future	4779	4446	4779	4446	0.00
06/03/2009	R204 On 05-November-09	8.00	Put	Option on Bond Future	9248	9741	9248	9741	0.00
06/03/2009	R206 On 04-February-10			Bond Future	7.4000	7.5240	100.8557	100.4294	0.00
06/03/2009	R206 On 04-February-10			Bond Future	7.4000	7.5240	100.8557	100.4294	0.00
06/03/2009	R206 On 04-February-10			Bond Future	7.4000	7.5240	100.8557	100.4294	0.00
06/03/2009	R206 On 04-February-10			Bond Future	7.4000	7.5240	100.8557	100.4294	0.00
06/03/2009	R206 On 04-February-10			Bond Future	7.4000	7.5240	100.8557	100.4294	0.00
06/03/2009	R206 On 04-February-10			Bond Future	7.4000	7.5240	100.8557	100.4294	0.00
06/03/2009	R206 On 04-February-10			Bond Future	7.4000	7.5240	100.8557	100.4294	0.00
06/03/2009	R206 On 04-February-10			Bond Future	7.4000	7.5240	100.8557	100.4294	0.00
06/03/2009	R206 On 04-February-10			Bond Future	7.4000	7.5240	100.8557	100.4294	0.00
06/03/2009	R206 On 07-May-09			Bond Future	7.6100	7.7100	101.9934	101.5961	2179.00
06/03/2009	R206 On 07-May-09			Bond Future	7.6100	7.7100	101.9934	101.5961	2179.00
06/03/2009	R206 On 07-May-09			Bond Future	7.6100	7.7100	101.9934	101.5961	2179.00
06/03/2009	R206 On 07-May-09			Bond Future	7.6100	7.7100	101.9934	101.5961	2179.00
06/03/2009	R206 On 07-May-09			Bond Future	7.6100	7.7100	101.9934	101.5961	2179.00
06/03/2009	R206 On 07-May-09			Bond Future	7.6100	7.7100	101.9934	101.5961	2179.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	R206 On 07-May-09			Bond Future	7.6100	7.7100	101.9934	101.5961	2179.00
06/03/2009	R206 On 07-May-09			Bond Future	7.6100	7.7100	101.9934	101.5961	2179.00
06/03/2009	R206 On 07-May-09			Bond Future	7.6100	7.7100	101.9934	101.5961	2179.00
06/03/2009	R206 On 06-August-09			Bond Future	7.4800	7.5860	100.6508	100.2435	0.00
06/03/2009	R206 On 06-August-09			Bond Future	7.4800	7.5860	100.6508	100.2435	0.00
06/03/2009	R206 On 06-August-09			Bond Future	7.4800	7.5860	100.6508	100.2435	0.00
06/03/2009	R206 On 06-August-09			Bond Future	7.4800	7.5860	100.6508	100.2435	0.00
06/03/2009	R206 On 06-August-09			Bond Future	7.4800	7.5860	100.6508	100.2435	0.00
06/03/2009	R206 On 06-August-09			Bond Future	7.4800	7.5860	100.6508	100.2435	0.00
06/03/2009	R206 On 06-August-09			Bond Future	7.4800	7.5860	100.6508	100.2435	0.00
06/03/2009	R206 On 06-August-09			Bond Future	7.4800	7.5860	100.6508	100.2435	0.00
06/03/2009	R206 On 06-August-09			Bond Future	7.4800	7.5860	100.6508	100.2435	0.00
06/03/2009	R206 On 05-November-09			Bond Future	7.4200	7.5410	102.6615	102.2442	0.00
06/03/2009	R206 On 05-November-09			Bond Future	7.4200	7.5410	102.6615	102.2442	0.00
06/03/2009	R206 On 05-November-09			Bond Future	7.4200	7.5410	102.6615	102.2442	0.00
06/03/2009	R206 On 05-November-09			Bond Future	7.4200	7.5410	102.6615	102.2442	0.00
06/03/2009	R206 On 05-November-09			Bond Future	7.4200	7.5410	102.6615	102.2442	0.00
06/03/2009	R206 On 05-November-09			Bond Future	7.4200	7.5410	102.6615	102.2442	0.00
06/03/2009	R206 On 05-November-09			Bond Future	7.4200	7.5410	102.6615	102.2442	0.00
06/03/2009	R206 On 05-November-09			Bond Future	7.4200	7.5410	102.6615	102.2442	0.00
06/03/2009	R206 On 05-November-09			Bond Future	7.4200	7.5410	102.6615	102.2442	0.00
06/03/2009	R206 On 05-November-09	8.75	Call	Option on Bond Future	3615	3405	3615	3405	0.00
06/03/2009	R206 On 05-November-09	8.75	Put	Option on Bond Future	3342	3550	3342	3550	0.00
06/03/2009	R207 On 04-February-10			Bond Future	8.2500	8.3860	93.8017	92.9367	0.00
06/03/2009	R207 On 04-February-10			Bond Future	8.2500	8.3860	93.8017	92.9367	0.00
06/03/2009	R207 On 04-February-10			Bond Future	8.2500	8.3860	93.8017	92.9367	0.00
06/03/2009	R207 On 04-February-10			Bond Future	8.2500	8.3860	93.8017	92.9367	0.00
06/03/2009	R207 On 04-February-10			Bond Future	8.2500	8.3860	93.8017	92.9367	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	R207 On 04-February-10			Bond Future	8.2500	8.3860	93.8017	92.9367	0.00
06/03/2009	R207 On 04-February-10			Bond Future	8.2500	8.3860	93.8017	92.9367	0.00
06/03/2009	R207 On 04-February-10			Bond Future	8.2500	8.3860	93.8017	92.9367	0.00
06/03/2009	R207 On 04-February-10			Bond Future	8.2500	8.3860	93.8017	92.9367	0.00
06/03/2009	R207 On 07-May-09			Bond Future	8.2800	8.4010	95.1247	94.3160	0.00
06/03/2009	R207 On 07-May-09			Bond Future	8.2800	8.4010	95.1247	94.3160	0.00
06/03/2009	R207 On 07-May-09			Bond Future	8.2800	8.4010	95.1247	94.3160	0.00
06/03/2009	R207 On 07-May-09			Bond Future	8.2800	8.4010	95.1247	94.3160	0.00
06/03/2009	R207 On 07-May-09			Bond Future	8.2800	8.4010	95.1247	94.3160	0.00
06/03/2009	R207 On 07-May-09			Bond Future	8.2800	8.4010	95.1247	94.3160	0.00
06/03/2009	R207 On 07-May-09			Bond Future	8.2800	8.4010	95.1247	94.3160	0.00
06/03/2009	R207 On 07-May-09			Bond Future	8.2800	8.4010	95.1247	94.3160	0.00
06/03/2009	R207 On 07-May-09			Bond Future	8.2800	8.4010	95.1247	94.3160	0.00
06/03/2009	R207 On 06-August-09			Bond Future	8.2300	8.3600	93.7518	92.9185	0.00
06/03/2009	R207 On 06-August-09			Bond Future	8.2300	8.3600	93.7518	92.9185	0.00
06/03/2009	R207 On 06-August-09			Bond Future	8.2300	8.3600	93.7518	92.9185	0.00
06/03/2009	R207 On 06-August-09			Bond Future	8.2300	8.3600	93.7518	92.9185	0.00
06/03/2009	R207 On 06-August-09			Bond Future	8.2300	8.3600	93.7518	92.9185	0.00
06/03/2009	R207 On 06-August-09			Bond Future	8.2300	8.3600	93.7518	92.9185	0.00
06/03/2009	R207 On 06-August-09			Bond Future	8.2300	8.3600	93.7518	92.9185	0.00
06/03/2009	R207 On 06-August-09			Bond Future	8.2300	8.3600	93.7518	92.9185	0.00
06/03/2009	R207 On 06-August-09			Bond Future	8.2300	8.3600	93.7518	92.9185	0.00
06/03/2009	R207 On 06-August-09			Bond Future	8.2300	8.3600	93.7518	92.9185	0.00
06/03/2009	R207 On 05-November-09			Bond Future	8.2300	8.3640	95.6201	94.7727	0.00
06/03/2009	R207 On 05-November-09			Bond Future	8.2300	8.3640	95.6201	94.7727	0.00
06/03/2009	R207 On 05-November-09			Bond Future	8.2300	8.3640	95.6201	94.7727	0.00
06/03/2009	R207 On 05-November-09			Bond Future	8.2300	8.3640	95.6201	94.7727	0.00
06/03/2009	R207 On 05-November-09			Bond Future	8.2300	8.3640	95.6201	94.7727	0.00
06/03/2009	R207 On 05-November-09			Bond Future	8.2300	8.3640	95.6201	94.7727	0.00
06/03/2009	R207 On 05-November-09			Bond Future	8.2300	8.3640	95.6201	94.7727	0.00
06/03/2009	R207 On 05-November-09			Bond Future	8.2300	8.3640	95.6201	94.7727	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	R207 On 05-November-09			Bond Future	8.2300	8.3640	95.6201	94.7727	0.00
06/03/2009	R207 On 05-November-09			Bond Future	8.2300	8.3640	95.6201	94.7727	0.00
06/03/2009	R207 On 05-November-09	7.75	Call	Option on Bond Future	4924	4585	4924	4585	0.00
06/03/2009	R207 On 05-November-09	7.75	Put	Option on Bond Future	9856	10363	9856	10363	0.00
06/03/2009	R208 On 04-February-10			Bond Future	8.4300	8.5610	90.4828	89.5958	0.00
06/03/2009	R208 On 04-February-10			Bond Future	8.4300	8.5610	90.4828	89.5958	0.00
06/03/2009	R208 On 04-February-10			Bond Future	8.4300	8.5610	90.4828	89.5958	0.00
06/03/2009	R208 On 04-February-10			Bond Future	8.4300	8.5610	90.4828	89.5958	0.00
06/03/2009	R208 On 04-February-10			Bond Future	8.4300	8.5610	90.4828	89.5958	0.00
06/03/2009	R208 On 04-February-10			Bond Future	8.4300	8.5610	90.4828	89.5958	0.00
06/03/2009	R208 On 04-February-10			Bond Future	8.4300	8.5610	90.4828	89.5958	0.00
06/03/2009	R208 On 04-February-10			Bond Future	8.4300	8.5610	90.4828	89.5958	0.00
06/03/2009	R208 On 04-February-10			Bond Future	8.4300	8.5610	90.4828	89.5958	0.00
06/03/2009	R208 On 07-May-09			Bond Future	8.3000	8.4250	89.1640	88.3366	0.00
06/03/2009	R208 On 07-May-09			Bond Future	8.3000	8.4250	89.1640	88.3366	0.00
06/03/2009	R208 On 07-May-09			Bond Future	8.3000	8.4250	89.1640	88.3366	0.00
06/03/2009	R208 On 07-May-09			Bond Future	8.3000	8.4250	89.1640	88.3366	0.00
06/03/2009	R208 On 07-May-09			Bond Future	8.3000	8.4250	89.1640	88.3366	0.00
06/03/2009	R208 On 07-May-09			Bond Future	8.3000	8.4250	89.1640	88.3366	0.00
06/03/2009	R208 On 07-May-09			Bond Future	8.3000	8.4250	89.1640	88.3366	0.00
06/03/2009	R208 On 07-May-09			Bond Future	8.3000	8.4250	89.1640	88.3366	0.00
06/03/2009	R208 On 07-May-09			Bond Future	8.3000	8.4250	89.1640	88.3366	0.00
06/03/2009	R208 On 06-August-09			Bond Future	8.2900	8.4170	91.0880	90.2419	0.00
06/03/2009	R208 On 06-August-09			Bond Future	8.2900	8.4170	91.0880	90.2419	0.00
06/03/2009	R208 On 06-August-09			Bond Future	8.2900	8.4170	91.0880	90.2419	0.00
06/03/2009	R208 On 06-August-09			Bond Future	8.2900	8.4170	91.0880	90.2419	0.00
06/03/2009	R208 On 06-August-09			Bond Future	8.2900	8.4170	91.0880	90.2419	0.00
06/03/2009	R208 On 06-August-09			Bond Future	8.2900	8.4170	91.0880	90.2419	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	R208 On 06-August-09			Bond Future	8.2900	8.4170	91.0880	90.2419	0.00
06/03/2009	R208 On 06-August-09			Bond Future	8.2900	8.4170	91.0880	90.2419	0.00
06/03/2009	R208 On 06-August-09			Bond Future	8.2900	8.4170	91.0880	90.2419	0.00
06/03/2009	R208 On 05-November-09			Bond Future	8.3400	8.4650	89.2292	88.3700	0.00
06/03/2009	R208 On 05-November-09			Bond Future	8.3400	8.4650	89.2292	88.3700	0.00
06/03/2009	R208 On 05-November-09			Bond Future	8.3400	8.4650	89.2292	88.3700	0.00
06/03/2009	R208 On 05-November-09			Bond Future	8.3400	8.4650	89.2292	88.3700	0.00
06/03/2009	R208 On 05-November-09			Bond Future	8.3400	8.4650	89.2292	88.3700	0.00
06/03/2009	R208 On 05-November-09			Bond Future	8.3400	8.4650	89.2292	88.3700	0.00
06/03/2009	R208 On 05-November-09			Bond Future	8.3400	8.4650	89.2292	88.3700	0.00
06/03/2009	R208 On 05-November-09			Bond Future	8.3400	8.4650	89.2292	88.3700	0.00
06/03/2009	R208 On 05-November-09			Bond Future	8.3400	8.4650	89.2292	88.3700	0.00
06/03/2009	R209 On 04-February-10			Bond Future	7.9200	8.0720	83.9281	82.5352	0.00
06/03/2009	R209 On 04-February-10			Bond Future	7.9200	8.0720	83.9281	82.5352	0.00
06/03/2009	R209 On 04-February-10			Bond Future	7.9200	8.0720	83.9281	82.5352	0.00
06/03/2009	R209 On 04-February-10			Bond Future	7.9200	8.0720	83.9281	82.5352	0.00
06/03/2009	R209 On 04-February-10			Bond Future	7.9200	8.0720	83.9281	82.5352	0.00
06/03/2009	R209 On 04-February-10			Bond Future	7.9200	8.0720	83.9281	82.5352	0.00
06/03/2009	R209 On 04-February-10			Bond Future	7.9200	8.0720	83.9281	82.5352	0.00
06/03/2009	R209 On 04-February-10			Bond Future	7.9200	8.0720	83.9281	82.5352	0.00
06/03/2009	R209 On 04-February-10			Bond Future	7.9200	8.0720	83.9281	82.5352	0.00
06/03/2009	R209 On 07-May-09			Bond Future	7.9600	8.1000	81.8771	80.5681	5493.00
06/03/2009	R209 On 07-May-09			Bond Future	7.9600	8.1000	81.8771	80.5681	5493.00
06/03/2009	R209 On 07-May-09			Bond Future	7.9600	8.1000	81.8771	80.5681	5493.00
06/03/2009	R209 On 07-May-09			Bond Future	7.9600	8.1000	81.8771	80.5681	5493.00
06/03/2009	R209 On 07-May-09			Bond Future	7.9600	8.1000	81.8771	80.5681	5493.00
06/03/2009	R209 On 07-May-09			Bond Future	7.9600	8.1000	81.8771	80.5681	5493.00
06/03/2009	R209 On 07-May-09			Bond Future	7.9600	8.1000	81.8771	80.5681	5493.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	R209 On 07-May-09			Bond Future	7.9600	8.1000	81.8771	80.5681	5493.00
06/03/2009	R209 On 07-May-09			Bond Future	7.9600	8.1000	81.8771	80.5681	5493.00
06/03/2009	R209 On 06-August-09			Bond Future	7.9200	8.0670	83.8265	82.4930	0.00
06/03/2009	R209 On 06-August-09			Bond Future	7.9200	8.0670	83.8265	82.4930	0.00
06/03/2009	R209 On 06-August-09			Bond Future	7.9200	8.0670	83.8265	82.4930	0.00
06/03/2009	R209 On 06-August-09			Bond Future	7.9200	8.0670	83.8265	82.4930	0.00
06/03/2009	R209 On 06-August-09			Bond Future	7.9200	8.0670	83.8265	82.4930	0.00
06/03/2009	R209 On 06-August-09			Bond Future	7.9200	8.0670	83.8265	82.4930	0.00
06/03/2009	R209 On 06-August-09			Bond Future	7.9200	8.0670	83.8265	82.4930	0.00
06/03/2009	R209 On 06-August-09			Bond Future	7.9200	8.0670	83.8265	82.4930	0.00
06/03/2009	R209 On 06-August-09			Bond Future	7.9200	8.0670	83.8265	82.4930	0.00
06/03/2009	R209 On 05-November-09			Bond Future	7.9200	8.0640	82.3514	80.9914	0.00
06/03/2009	R209 On 05-November-09			Bond Future	7.9200	8.0640	82.3514	80.9914	0.00
06/03/2009	R209 On 05-November-09			Bond Future	7.9200	8.0640	82.3514	80.9914	0.00
06/03/2009	R209 On 05-November-09			Bond Future	7.9200	8.0640	82.3514	80.9914	0.00
06/03/2009	R209 On 05-November-09			Bond Future	7.9200	8.0640	82.3514	80.9914	0.00
06/03/2009	R209 On 05-November-09			Bond Future	7.9200	8.0640	82.3514	80.9914	0.00
06/03/2009	R209 On 05-November-09			Bond Future	7.9200	8.0640	82.3514	80.9914	0.00
06/03/2009	R209 On 05-November-09			Bond Future	7.9200	8.0640	82.3514	80.9914	0.00
06/03/2009	R209 On 05-November-09			Bond Future	7.9200	8.0640	82.3514	80.9914	0.00
06/03/2009	R209 On 05-November-09			Bond Future	7.9200	8.0640	82.3514	80.9914	0.00
06/03/2009	TRT1 On 07-May-09			Index Future	294.2900	292.4470	294.2940	292.4470	0.00
06/03/2009	TRT1 On 07-May-09			Index Future	294.2900	292.4470	294.2940	292.4470	0.00
06/03/2009	TRT1 On 07-May-09			Index Future	294.2900	292.4470	294.2940	292.4470	0.00
06/03/2009	TRT1 On 07-May-09			Index Future	294.2900	292.4470	294.2940	292.4470	0.00
06/03/2009	TRT1 On 07-May-09			Index Future	294.2900	292.4470	294.2940	292.4470	0.00
06/03/2009	TRT1 On 07-May-09			Index Future	294.2900	292.4470	294.2940	292.4470	0.00
06/03/2009	TRT1 On 07-May-09			Index Future	294.2900	292.4470	294.2940	292.4470	0.00
06/03/2009	TRT1 On 07-May-09			Index Future	294.2900	292.4470	294.2940	292.4470	0.00
06/03/2009	TRT1 On 07-May-09			Index Future	294.2900	292.4470	294.2940	292.4470	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	TRT1 On 07-May-09			Index Future	294.2900	292.4470	294.2940	292.4470	0.00
06/03/2009	TRT1 On 06-August-09			Index Future	301.9300	300.0350	301.9270	300.0350	100.00
06/03/2009	TRT1 On 06-August-09			Index Future	301.9300	300.0350	301.9270	300.0350	100.00
06/03/2009	TRT1 On 06-August-09			Index Future	301.9300	300.0350	301.9270	300.0350	100.00
06/03/2009	TRT1 On 06-August-09			Index Future	301.9300	300.0350	301.9270	300.0350	100.00
06/03/2009	TRT1 On 06-August-09			Index Future	301.9300	300.0350	301.9270	300.0350	100.00
06/03/2009	TRT1 On 06-August-09			Index Future	301.9300	300.0350	301.9270	300.0350	100.00
06/03/2009	TRT1 On 06-August-09			Index Future	301.9300	300.0350	301.9270	300.0350	100.00
06/03/2009	TRT1 On 06-August-09			Index Future	301.9300	300.0350	301.9270	300.0350	100.00
06/03/2009	TRT1 On 06-August-09			Index Future	301.9300	300.0350	301.9270	300.0350	100.00
06/03/2009	TRT1 On 05-November-09			Index Future	308.4200	306.4810	308.4200	306.4810	0.00
06/03/2009	TRT1 On 05-November-09			Index Future	308.4200	306.4810	308.4200	306.4810	0.00
06/03/2009	TRT1 On 05-November-09			Index Future	308.4200	306.4810	308.4200	306.4810	0.00
06/03/2009	TRT1 On 05-November-09			Index Future	308.4200	306.4810	308.4200	306.4810	0.00
06/03/2009	TRT1 On 05-November-09			Index Future	308.4200	306.4810	308.4200	306.4810	0.00
06/03/2009	TRT1 On 05-November-09			Index Future	308.4200	306.4810	308.4200	306.4810	0.00
06/03/2009	TRT1 On 05-November-09			Index Future	308.4200	306.4810	308.4200	306.4810	0.00
06/03/2009	TRT1 On 05-November-09			Index Future	308.4200	306.4810	308.4200	306.4810	0.00
06/03/2009	TRT1 On 05-November-09			Index Future	308.4200	306.4810	308.4200	306.4810	0.00
06/03/2009	TRT1 On 05-November-09			Index Future	308.4200	306.4810	308.4200	306.4810	0.00
06/03/2009	ZAAD On 16-March-09			Currency Future	6.8200	6.7579	6.8187	6.7579	13035.00
06/03/2009	ZAAD On 16-March-09			Currency Future	6.8200	6.7579	6.8187	6.7579	13035.00
06/03/2009	ZAAD On 16-March-09			Currency Future	6.8200	6.7579	6.8187	6.7579	13035.00
06/03/2009	ZAAD On 16-March-09			Currency Future	6.8200	6.7579	6.8187	6.7579	13035.00
06/03/2009	ZAAD On 16-March-09			Currency Future	6.8200	6.7579	6.8187	6.7579	13035.00
06/03/2009	ZAAD On 16-March-09			Currency Future	6.8200	6.7579	6.8187	6.7579	13035.00
06/03/2009	ZAAD On 16-March-09			Currency Future	6.8200	6.7579	6.8187	6.7579	13035.00
06/03/2009	ZAAD On 16-March-09			Currency Future	6.8200	6.7579	6.8187	6.7579	13035.00
06/03/2009	ZAAD On 16-March-09			Currency Future	6.8200	6.7579	6.8187	6.7579	13035.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	ZAAD On 12-June-09			Currency Future	6.9100	6.8493	6.9128	6.8493	1470.00
06/03/2009	ZAAD On 12-June-09			Currency Future	6.9100	6.8493	6.9128	6.8493	1470.00
06/03/2009	ZAAD On 12-June-09			Currency Future	6.9100	6.8493	6.9128	6.8493	1470.00
06/03/2009	ZAAD On 12-June-09			Currency Future	6.9100	6.8493	6.9128	6.8493	1470.00
06/03/2009	ZAAD On 12-June-09			Currency Future	6.9100	6.8493	6.9128	6.8493	1470.00
06/03/2009	ZAAD On 12-June-09			Currency Future	6.9100	6.8493	6.9128	6.8493	1470.00
06/03/2009	ZAAD On 12-June-09			Currency Future	6.9100	6.8493	6.9128	6.8493	1470.00
06/03/2009	ZAAD On 12-June-09			Currency Future	6.9100	6.8493	6.9128	6.8493	1470.00
06/03/2009	ZAAD On 12-June-09			Currency Future	6.9100	6.8493	6.9128	6.8493	1470.00
06/03/2009	ZAAD On 14-September-09			Currency Future	6.9900	6.9195	6.9871	6.9195	140.00
06/03/2009	ZAAD On 14-September-09			Currency Future	6.9900	6.9195	6.9871	6.9195	140.00
06/03/2009	ZAAD On 14-September-09			Currency Future	6.9900	6.9195	6.9871	6.9195	140.00
06/03/2009	ZAAD On 14-September-09			Currency Future	6.9900	6.9195	6.9871	6.9195	140.00
06/03/2009	ZAAD On 14-September-09			Currency Future	6.9900	6.9195	6.9871	6.9195	140.00
06/03/2009	ZAAD On 14-September-09			Currency Future	6.9900	6.9195	6.9871	6.9195	140.00
06/03/2009	ZAAD On 14-September-09			Currency Future	6.9900	6.9195	6.9871	6.9195	140.00
06/03/2009	ZAAD On 14-September-09			Currency Future	6.9900	6.9195	6.9871	6.9195	140.00
06/03/2009	ZAAD On 14-September-09			Currency Future	6.9900	6.9195	6.9871	6.9195	140.00
06/03/2009	ZAAD On 14-September-09			Currency Future	6.9900	6.9195	6.9871	6.9195	140.00
06/03/2009	ZAAD On 14-December-09			Currency Future	7.0500	6.9787	7.0478	6.9787	0.00
06/03/2009	ZAAD On 14-December-09			Currency Future	7.0500	6.9787	7.0478	6.9787	0.00
06/03/2009	ZAAD On 14-December-09			Currency Future	7.0500	6.9787	7.0478	6.9787	0.00
06/03/2009	ZAAD On 14-December-09			Currency Future	7.0500	6.9787	7.0478	6.9787	0.00
06/03/2009	ZAAD On 14-December-09			Currency Future	7.0500	6.9787	7.0478	6.9787	0.00
06/03/2009	ZAAD On 14-December-09			Currency Future	7.0500	6.9787	7.0478	6.9787	0.00
06/03/2009	ZAAD On 14-December-09			Currency Future	7.0500	6.9787	7.0478	6.9787	0.00
06/03/2009	ZAAD On 14-December-09			Currency Future	7.0500	6.9787	7.0478	6.9787	0.00
06/03/2009	ZAAD On 14-December-09			Currency Future	7.0500	6.9787	7.0478	6.9787	0.00
06/03/2009	ZAAD On 14-December-09			Currency Future	7.0500	6.9787	7.0478	6.9787	0.00
06/03/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	610	573	610	573	0.00
06/03/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	473	503	473	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
06/03/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	651	611	651	611	0.00
06/03/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	414	442	414	442	0.00
06/03/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	693	652	693	652	0.00
06/03/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	693	652	693	652	0.00
06/03/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	356	382	356	382	0.00
06/03/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	356	382	356	382	0.00
06/03/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	513	472	513	472	0.00
06/03/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	250	273	250	273	0.00
06/03/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	571	535	571	535	0.00
06/03/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	534	565	534	565	0.00
06/03/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	535	500	535	500	0.00
06/03/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	598	631	598	631	0.00
06/03/2009	ZAAD On 16-March-09	9.00	Call	Currency Future	88	72	88	72	0.00
06/03/2009	ZAAD On 16-March-09	8.75	Call	Currency Future	88	72	88	72	0.00
06/03/2009	ZAAD On 16-March-09	8.50	Call	Currency Future	88	72	88	72	0.00
06/03/2009	ZAAD On 16-March-09	8.25	Call	Currency Future	88	72	88	72	0.00
06/03/2009	ZAAD On 16-March-09	7.75	Call	Currency Future	88	72	88	72	0.00
06/03/2009	ZAAD On 16-March-09	7.50	Call	Currency Future	88	72	88	72	0.00
06/03/2009	ZAAD On 16-March-09	7.25	Call	Currency Future	88	72	88	72	0.00
06/03/2009	ZAAD On 16-March-09	7.00	Call	Currency Future	88	72	88	72	0.00
06/03/2009	ZAAD On 16-March-09	8.00	Call	Currency Future	88	72	88	72	0.00
06/03/2009	ZAAD On 16-March-09	9.00	Put	Currency Future	219	264	219	264	0.00
06/03/2009	ZAAD On 16-March-09	8.75	Put	Currency Future	219	264	219	264	0.00
06/03/2009	ZAAD On 16-March-09	8.50	Put	Currency Future	219	264	219	264	0.00
06/03/2009	ZAAD On 16-March-09	8.25	Put	Currency Future	219	264	219	264	0.00
06/03/2009	ZAAD On 16-March-09	7.75	Put	Currency Future	219	264	219	264	0.00
06/03/2009	ZAAD On 16-March-09	7.50	Put	Currency Future	219	264	219	264	0.00
06/03/2009	ZAAD On 16-March-09	7.25	Put	Currency Future	219	264	219	264	0.00
06/03/2009	ZAAD On 16-March-09	7.00	Put	Currency Future	219	264	219	264	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	ZAAD On 16-March-09	8.00	Put	Currency Future	219	264	219	264	0.00
06/03/2009	ZAAD On 12-June-09	9.00	Call	Currency Future	252	224	252	224	0.00
06/03/2009	ZAAD On 12-June-09	8.75	Call	Currency Future	252	224	252	224	0.00
06/03/2009	ZAAD On 12-June-09	8.50	Call	Currency Future	252	224	252	224	0.00
06/03/2009	ZAAD On 12-June-09	8.25	Call	Currency Future	252	224	252	224	0.00
06/03/2009	ZAAD On 12-June-09	8.00	Call	Currency Future	252	224	252	224	0.00
06/03/2009	ZAAD On 12-June-09	7.75	Call	Currency Future	252	224	252	224	0.00
06/03/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	252	224	252	224	0.00
06/03/2009	ZAAD On 12-June-09	7.00	Call	Currency Future	252	224	252	224	0.00
06/03/2009	ZAAD On 12-June-09	6.75	Call	Currency Future	252	224	252	224	0.00
06/03/2009	ZAAD On 12-June-09	6.50	Call	Currency Future	252	224	252	224	0.00
06/03/2009	ZAAD On 12-June-09	6.25	Call	Currency Future	252	224	252	224	0.00
06/03/2009	ZAAD On 12-June-09	7.50	Call	Currency Future	252	224	252	224	0.00
06/03/2009	ZAAD On 12-June-09	9.00	Put	Currency Future	739	774	739	774	0.00
06/03/2009	ZAAD On 12-June-09	8.75	Put	Currency Future	739	774	739	774	0.00
06/03/2009	ZAAD On 12-June-09	8.50	Put	Currency Future	739	774	739	774	0.00
06/03/2009	ZAAD On 12-June-09	8.25	Put	Currency Future	739	774	739	774	0.00
06/03/2009	ZAAD On 12-June-09	8.00	Put	Currency Future	739	774	739	774	0.00
06/03/2009	ZAAD On 12-June-09	7.75	Put	Currency Future	739	774	739	774	0.00
06/03/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	739	774	739	774	0.00
06/03/2009	ZAAD On 12-June-09	7.00	Put	Currency Future	739	774	739	774	0.00
06/03/2009	ZAAD On 12-June-09	6.75	Put	Currency Future	739	774	739	774	0.00
06/03/2009	ZAAD On 12-June-09	6.50	Put	Currency Future	739	774	739	774	0.00
06/03/2009	ZAAD On 12-June-09	6.25	Put	Currency Future	739	774	739	774	0.00
06/03/2009	ZAAD On 12-June-09	7.50	Put	Currency Future	739	774	739	774	0.00
06/03/2009	ZAAD On 14-September-09	265.00	Call	Currency Future	457	426	457	426	0.00
06/03/2009	ZAAD On 14-September-09	265.00	Put	Currency Future	770	806	770	806	0.00
06/03/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	745	697	745	697	0.00
06/03/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	308	327	308	327	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	502	468	502	468	0.00
06/03/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	665	699	665	699	0.00
06/03/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	471	439	471	439	0.00
06/03/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	734	770	734	770	0.00
06/03/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	413	374	413	374	0.00
06/03/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	413	374	413	374	0.00
06/03/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	876	905	876	905	0.00
06/03/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	876	905	876	905	0.00
06/03/2009	ZAAD On 14-September-09	10.25	Call	Currency Future	380	343	380	343	0.00
06/03/2009	ZAAD On 14-September-09	9.75	Call	Currency Future	380	343	380	343	0.00
06/03/2009	ZAAD On 14-September-09	9.50	Call	Currency Future	380	343	380	343	0.00
06/03/2009	ZAAD On 14-September-09	750.00	Call	Currency Future	380	343	380	343	0.00
06/03/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	380	343	380	343	0.00
06/03/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	380	343	380	343	0.00
06/03/2009	ZAAD On 14-September-09	9.25	Call	Currency Future	380	343	380	343	0.00
06/03/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	380	343	380	343	0.00
06/03/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	380	343	380	343	0.00
06/03/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	380	343	380	343	0.00
06/03/2009	ZAAD On 14-September-09	10.25	Put	Currency Future	943	974	943	974	0.00
06/03/2009	ZAAD On 14-September-09	9.75	Put	Currency Future	943	974	943	974	0.00
06/03/2009	ZAAD On 14-September-09	9.50	Put	Currency Future	943	974	943	974	0.00
06/03/2009	ZAAD On 14-September-09	750.00	Put	Currency Future	943	974	943	974	0.00
06/03/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	943	974	943	974	0.00
06/03/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	943	974	943	974	0.00
06/03/2009	ZAAD On 14-September-09	9.25	Put	Currency Future	943	974	943	974	0.00
06/03/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	943	974	943	974	0.00
06/03/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	943	974	943	974	0.00
06/03/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	943	974	943	974	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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