



Derivatives Weekly Statistics Report

From 2008/11/03 To 2008/11/07

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2008	\$ / R On 16-March-09			Currency Future	10.1800	10.3168	10.1776	10.3168	41196.00
03/11/2008	\$ / R On 16-March-09			Currency Future	10.1800	10.3168	10.1776	10.3168	41196.00
03/11/2008	\$ / R On 16-March-09			Currency Future	10.1800	10.3168	10.1776	10.3168	41196.00
03/11/2008	\$ / R On 16-March-09			Currency Future	10.1800	10.3168	10.1776	10.3168	41196.00
03/11/2008	\$ / R On 16-March-09			Currency Future	10.1800	10.3168	10.1776	10.3168	41196.00
03/11/2008	\$ / R On 16-March-09			Currency Future	10.1800	10.3168	10.1776	10.3168	41196.00
03/11/2008	\$ / R On 16-March-09			Currency Future	10.1800	10.3168	10.1776	10.3168	41196.00
03/11/2008	\$ / R On 12-June-09			Currency Future	10.3900	10.5363	10.3906	10.5363	3067.00
03/11/2008	\$ / R On 12-June-09			Currency Future	10.3900	10.5363	10.3906	10.5363	3067.00
03/11/2008	\$ / R On 12-June-09			Currency Future	10.3900	10.5363	10.3906	10.5363	3067.00
03/11/2008	\$ / R On 12-June-09			Currency Future	10.3900	10.5363	10.3906	10.5363	3067.00
03/11/2008	\$ / R On 12-June-09			Currency Future	10.3900	10.5363	10.3906	10.5363	3067.00
03/11/2008	\$ / R On 12-June-09			Currency Future	10.3900	10.5363	10.3906	10.5363	3067.00
03/11/2008	\$ / R On 12-June-09			Currency Future	10.3900	10.5363	10.3906	10.5363	3067.00
03/11/2008	\$ / R On 12-December-08			Currency Future	9.9400	10.0738	9.9398	10.0738	284451.00
03/11/2008	\$ / R On 12-December-08			Currency Future	9.9400	10.0738	9.9398	10.0738	284451.00
03/11/2008	\$ / R On 12-December-08			Currency Future	9.9400	10.0738	9.9398	10.0738	284451.00
03/11/2008	\$ / R On 12-December-08			Currency Future	9.9400	10.0738	9.9398	10.0738	284451.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2008	\$ / R On 12-December-08			Currency Future	9.9400	10.0738	9.9398	10.0738	284451.00
03/11/2008	\$ / R On 12-December-08			Currency Future	9.9400	10.0738	9.9398	10.0738	284451.00
03/11/2008	\$ / R On 12-December-08			Currency Future	9.9400	10.0738	9.9398	10.0738	284451.00
03/11/2008	\$ / R On 12-December-08			Currency Future	9.9400	10.0738	9.9398	10.0738	284451.00
03/11/2008	\$ / R On 16-March-09	228.00	Call	Currency Future	1763	1854	1763	1854	0.00
03/11/2008	\$ / R On 16-March-09	228.00	Put	Currency Future	385	337	385	337	0.00
03/11/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	2175	2293	2175	2293	0.00
03/11/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	384	356	384	356	0.00
03/11/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	1840	1949	1840	1949	0.00
03/11/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	549	513	549	513	0.00
03/11/2008	\$ / R On 12-December-08	7.95	Call	Currency Future	54	67	54	67	0.00
03/11/2008	\$ / R On 12-December-08	7.90	Call	Currency Future	54	67	54	67	0.00
03/11/2008	\$ / R On 12-December-08	7.85	Call	Currency Future	54	67	54	67	0.00
03/11/2008	\$ / R On 12-December-08	7.80	Call	Currency Future	54	67	54	67	0.00
03/11/2008	\$ / R On 12-December-08	7.30	Call	Currency Future	54	67	54	67	0.00
03/11/2008	\$ / R On 12-December-08	7.70	Call	Currency Future	54	67	54	67	0.00
03/11/2008	\$ / R On 12-December-08	7.65	Call	Currency Future	54	67	54	67	0.00
03/11/2008	\$ / R On 12-December-08	7.60	Call	Currency Future	54	67	54	67	0.00
03/11/2008	\$ / R On 12-December-08	7.55	Call	Currency Future	54	67	54	67	0.00
03/11/2008	\$ / R On 12-December-08	7.45	Call	Currency Future	54	67	54	67	0.00
03/11/2008	\$ / R On 12-December-08	7.40	Call	Currency Future	54	67	54	67	0.00
03/11/2008	\$ / R On 12-December-08	7.35	Call	Currency Future	54	67	54	67	0.00
03/11/2008	\$ / R On 12-December-08	7.20	Call	Currency Future	54	67	54	67	0.00
03/11/2008	\$ / R On 12-December-08	7.15	Call	Currency Future	54	67	54	67	0.00
03/11/2008	\$ / R On 12-December-08	7.10	Call	Currency Future	54	67	54	67	0.00
03/11/2008	\$ / R On 12-December-08	7.05	Call	Currency Future	54	67	54	67	0.00
03/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	54	67	54	67	0.00
03/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	54	67	54	67	0.00
03/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	54	67	54	67	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
03/11/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	54	67	54	67	0.00
03/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	54	67	54	67	0.00
03/11/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	54	67	54	67	0.00
03/11/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	54	67	54	67	0.00
03/11/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	54	67	54	67	0.00
03/11/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	54	67	54	67	0.00
03/11/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	54	67	54	67	0.00
03/11/2008	\$ / R On 12-December-08	7.95	Put	Currency Future	3964	3843	3964	3843	0.00
03/11/2008	\$ / R On 12-December-08	7.90	Put	Currency Future	3964	3843	3964	3843	0.00
03/11/2008	\$ / R On 12-December-08	7.85	Put	Currency Future	3964	3843	3964	3843	0.00
03/11/2008	\$ / R On 12-December-08	7.80	Put	Currency Future	3964	3843	3964	3843	0.00
03/11/2008	\$ / R On 12-December-08	7.30	Put	Currency Future	3964	3843	3964	3843	0.00
03/11/2008	\$ / R On 12-December-08	7.70	Put	Currency Future	3964	3843	3964	3843	0.00
03/11/2008	\$ / R On 12-December-08	7.65	Put	Currency Future	3964	3843	3964	3843	0.00
03/11/2008	\$ / R On 12-December-08	7.60	Put	Currency Future	3964	3843	3964	3843	0.00
03/11/2008	\$ / R On 12-December-08	7.55	Put	Currency Future	3964	3843	3964	3843	0.00
03/11/2008	\$ / R On 12-December-08	7.45	Put	Currency Future	3964	3843	3964	3843	0.00
03/11/2008	\$ / R On 12-December-08	7.40	Put	Currency Future	3964	3843	3964	3843	0.00
03/11/2008	\$ / R On 12-December-08	7.35	Put	Currency Future	3964	3843	3964	3843	0.00
03/11/2008	\$ / R On 12-December-08	7.20	Put	Currency Future	3964	3843	3964	3843	0.00
03/11/2008	\$ / R On 12-December-08	7.15	Put	Currency Future	3964	3843	3964	3843	0.00
03/11/2008	\$ / R On 12-December-08	7.10	Put	Currency Future	3964	3843	3964	3843	0.00
03/11/2008	\$ / R On 12-December-08	7.05	Put	Currency Future	3964	3843	3964	3843	0.00
03/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	3964	3843	3964	3843	0.00
03/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	3964	3843	3964	3843	0.00
03/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	3964	3843	3964	3843	0.00
03/11/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	3964	3843	3964	3843	0.00
03/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	3964	3843	3964	3843	0.00
03/11/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	3964	3843	3964	3843	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
03/11/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	3964	3843	3964	3843	0.00
03/11/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	3964	3843	3964	3843	0.00
03/11/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	3964	3843	3964	3843	0.00
03/11/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	3964	3843	3964	3843	0.00
03/11/2008	£ / R On 16-March-09			Currency Future	16.1600	16.4930	16.1638	16.4930	16464.00
03/11/2008	£ / R On 16-March-09			Currency Future	16.1600	16.4930	16.1638	16.4930	16464.00
03/11/2008	£ / R On 16-March-09			Currency Future	16.1600	16.4930	16.1638	16.4930	16464.00
03/11/2008	£ / R On 16-March-09			Currency Future	16.1600	16.4930	16.1638	16.4930	16464.00
03/11/2008	£ / R On 16-March-09			Currency Future	16.1600	16.4930	16.1638	16.4930	16464.00
03/11/2008	£ / R On 16-March-09			Currency Future	16.1600	16.4930	16.1638	16.4930	16464.00
03/11/2008	£ / R On 16-March-09			Currency Future	16.1600	16.4930	16.1638	16.4930	16464.00
03/11/2008	£ / R On 16-March-09			Currency Future	16.1600	16.4930	16.1638	16.4930	16464.00
03/11/2008	£ / R On 12-June-09			Currency Future	16.4600	16.8064	16.4643	16.8064	0.00
03/11/2008	£ / R On 12-June-09			Currency Future	16.4600	16.8064	16.4643	16.8064	0.00
03/11/2008	£ / R On 12-June-09			Currency Future	16.4600	16.8064	16.4643	16.8064	0.00
03/11/2008	£ / R On 12-June-09			Currency Future	16.4600	16.8064	16.4643	16.8064	0.00
03/11/2008	£ / R On 12-June-09			Currency Future	16.4600	16.8064	16.4643	16.8064	0.00
03/11/2008	£ / R On 12-June-09			Currency Future	16.4600	16.8064	16.4643	16.8064	0.00
03/11/2008	£ / R On 12-June-09			Currency Future	16.4600	16.8064	16.4643	16.8064	0.00
03/11/2008	£ / R On 12-December-08			Currency Future	15.8400	16.1616	15.8405	16.1616	21530.00
03/11/2008	£ / R On 12-December-08			Currency Future	15.8400	16.1616	15.8405	16.1616	21530.00
03/11/2008	£ / R On 12-December-08			Currency Future	15.8400	16.1616	15.8405	16.1616	21530.00
03/11/2008	£ / R On 12-December-08			Currency Future	15.8400	16.1616	15.8405	16.1616	21530.00
03/11/2008	£ / R On 12-December-08			Currency Future	15.8400	16.1616	15.8405	16.1616	21530.00
03/11/2008	£ / R On 12-December-08			Currency Future	15.8400	16.1616	15.8405	16.1616	21530.00
03/11/2008	£ / R On 12-December-08			Currency Future	15.8400	16.1616	15.8405	16.1616	21530.00
03/11/2008	£ / R On 12-December-08			Currency Future	15.8400	16.1616	15.8405	16.1616	21530.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2008	£ / R On 12-June-09	8.00	Call	Currency Future	1130	1263	1130	1263	0.00
03/11/2008	£ / R On 12-June-09	8.00	Put	Currency Future	2465	2256	2465	2256	0.00
03/11/2008	£ / R On 12-December-08	8.25	Call	Currency Future	375	491	375	491	0.00
03/11/2008	£ / R On 12-December-08	8.25	Put	Currency Future	2184	1979	2184	1979	0.00
03/11/2008	£ / R On 12-June-09	7.00	Call	Currency Future	1325	1474	1325	1474	0.00
03/11/2008	£ / R On 12-June-09	7.00	Put	Currency Future	2110	1918	2110	1918	0.00
03/11/2008	£ / R On 12-December-08	7.50	Call	Currency Future	1517	1770	1517	1770	0.00
03/11/2008	£ / R On 12-December-08	7.50	Put	Currency Future	476	409	476	409	0.00
03/11/2008	£ / R On 12-December-08	7.25	Call	Currency Future	689	858	689	858	0.00
03/11/2008	£ / R On 12-December-08	7.25	Put	Currency Future	1399	1246	1399	1246	0.00
03/11/2008	£ / R On 16-March-09	7.00	Call	Currency Future	941	1084	941	1084	0.00
03/11/2008	£ / R On 16-March-09	7.00	Put	Currency Future	2127	1941	2127	1941	0.00
03/11/2008	£ / R On 12-June-09	7.00	Call	Currency Future	1215	1356	1215	1356	0.00
03/11/2008	£ / R On 12-June-09	7.00	Put	Currency Future	2301	2099	2301	2099	0.00
03/11/2008	£ / R On 16-March-09	8.25	Call	Currency Future	830	962	830	962	0.00
03/11/2008	£ / R On 16-March-09	8.25	Put	Currency Future	2366	2169	2366	2169	0.00
03/11/2008	£ / R On 12-June-09	8.00	Call	Currency Future	1163	1299	1163	1299	0.00
03/11/2008	£ / R On 12-June-09	8.00	Put	Currency Future	2399	2193	2399	2193	0.00
03/11/2008	€ / R On 16-March-09			Currency Future	12.9600	13.0799	12.9621	13.0799	15076.00
03/11/2008	€ / R On 16-March-09			Currency Future	12.9600	13.0799	12.9621	13.0799	15076.00
03/11/2008	€ / R On 16-March-09			Currency Future	12.9600	13.0799	12.9621	13.0799	15076.00
03/11/2008	€ / R On 16-March-09			Currency Future	12.9600	13.0799	12.9621	13.0799	15076.00
03/11/2008	€ / R On 16-March-09			Currency Future	12.9600	13.0799	12.9621	13.0799	15076.00
03/11/2008	€ / R On 16-March-09			Currency Future	12.9600	13.0799	12.9621	13.0799	15076.00
03/11/2008	€ / R On 16-March-09			Currency Future	12.9600	13.0799	12.9621	13.0799	15076.00
03/11/2008	€ / R On 12-June-09			Currency Future	13.2300	13.3514	13.2255	13.3514	50.00
03/11/2008	€ / R On 12-June-09			Currency Future	13.2300	13.3514	13.2255	13.3514	50.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2008	€ / R On 12-June-09			Currency Future	13.2300	13.3514	13.2255	13.3514	50.00
03/11/2008	€ / R On 12-June-09			Currency Future	13.2300	13.3514	13.2255	13.3514	50.00
03/11/2008	€ / R On 12-June-09			Currency Future	13.2300	13.3514	13.2255	13.3514	50.00
03/11/2008	€ / R On 12-June-09			Currency Future	13.2300	13.3514	13.2255	13.3514	50.00
03/11/2008	€ / R On 12-June-09			Currency Future	13.2300	13.3514	13.2255	13.3514	50.00
03/11/2008	€ / R On 12-June-09			Currency Future	13.2300	13.3514	13.2255	13.3514	50.00
03/11/2008	€ / R On 12-December-08			Currency Future	12.6800	12.7906	12.6814	12.7906	79678.00
03/11/2008	€ / R On 12-December-08			Currency Future	12.6800	12.7906	12.6814	12.7906	79678.00
03/11/2008	€ / R On 12-December-08			Currency Future	12.6800	12.7906	12.6814	12.7906	79678.00
03/11/2008	€ / R On 12-December-08			Currency Future	12.6800	12.7906	12.6814	12.7906	79678.00
03/11/2008	€ / R On 12-December-08			Currency Future	12.6800	12.7906	12.6814	12.7906	79678.00
03/11/2008	€ / R On 12-December-08			Currency Future	12.6800	12.7906	12.6814	12.7906	79678.00
03/11/2008	€ / R On 12-December-08			Currency Future	12.6800	12.7906	12.6814	12.7906	79678.00
03/11/2008	€ / R On 12-December-08			Currency Future	12.6800	12.7906	12.6814	12.7906	79678.00
03/11/2008	€ / R On 12-June-09	9.25	Call	Currency Future	1381	1441	1381	1441	0.00
03/11/2008	€ / R On 12-June-09	8.75	Call	Currency Future	1381	1441	1381	1441	0.00
03/11/2008	€ / R On 12-June-09	8.25	Call	Currency Future	1381	1441	1381	1441	0.00
03/11/2008	€ / R On 12-June-09	7.50	Call	Currency Future	1381	1441	1381	1441	0.00
03/11/2008	€ / R On 12-June-09	7.25	Call	Currency Future	1381	1441	1381	1441	0.00
03/11/2008	€ / R On 12-June-09	7.00	Call	Currency Future	1381	1441	1381	1441	0.00
03/11/2008	€ / R On 12-June-09	9.00	Call	Currency Future	1381	1441	1381	1441	0.00
03/11/2008	€ / R On 12-June-09	8.50	Call	Currency Future	1381	1441	1381	1441	0.00
03/11/2008	€ / R On 12-June-09	8.00	Call	Currency Future	1381	1441	1381	1441	0.00
03/11/2008	€ / R On 12-June-09	7.75	Call	Currency Future	1381	1441	1381	1441	0.00
03/11/2008	€ / R On 12-June-09	9.25	Put	Currency Future	1055	990	1055	990	0.00
03/11/2008	€ / R On 12-June-09	8.75	Put	Currency Future	1055	990	1055	990	0.00
03/11/2008	€ / R On 12-June-09	8.25	Put	Currency Future	1055	990	1055	990	0.00
03/11/2008	€ / R On 12-June-09	7.50	Put	Currency Future	1055	990	1055	990	0.00
03/11/2008	€ / R On 12-June-09	7.25	Put	Currency Future	1055	990	1055	990	0.00

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03/11/2008	€ / R On 12-June-09	7.00	Put	Currency Future	1055	990	1055	990	0.00
03/11/2008	€ / R On 12-June-09	9.00	Put	Currency Future	1055	990	1055	990	0.00
03/11/2008	€ / R On 12-June-09	8.50	Put	Currency Future	1055	990	1055	990	0.00
03/11/2008	€ / R On 12-June-09	8.00	Put	Currency Future	1055	990	1055	990	0.00
03/11/2008	€ / R On 12-June-09	7.75	Put	Currency Future	1055	990	1055	990	0.00
03/11/2008	€ / R On 16-March-09	6.75	Call	Currency Future	1205	1276	1205	1276	0.00
03/11/2008	€ / R On 16-March-09	6.75	Put	Currency Future	843	796	843	796	0.00
03/11/2008	€ / R On 12-December-08	9.25	Call	Currency Future	825	900	825	900	0.00
03/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	825	900	825	900	0.00
03/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	825	900	825	900	0.00
03/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	825	900	825	900	0.00
03/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	825	900	825	900	0.00
03/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	825	900	825	900	0.00
03/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	825	900	825	900	0.00
03/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	825	900	825	900	0.00
03/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	825	900	825	900	0.00
03/11/2008	€ / R On 12-December-08	6.75	Call	Currency Future	825	900	825	900	0.00
03/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	825	900	825	900	0.00
03/11/2008	€ / R On 12-December-08	9.25	Put	Currency Future	643	610	643	610	0.00
03/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	643	610	643	610	0.00
03/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	643	610	643	610	0.00
03/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	643	610	643	610	0.00
03/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	643	610	643	610	0.00
03/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	643	610	643	610	0.00
03/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	643	610	643	610	0.00
03/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	643	610	643	610	0.00
03/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	643	610	643	610	0.00
03/11/2008	€ / R On 12-December-08	6.75	Put	Currency Future	643	610	643	610	0.00
03/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	643	610	643	610	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
03/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	86	104	86	104	0.00
03/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	4005	3914	4005	3914	0.00
03/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	485	519	485	519	0.00
03/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	2872	2789	2872	2789	0.00
03/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	381	410	381	410	0.00
03/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	3569	3481	3569	3481	0.00
03/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	274	301	274	301	0.00
03/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	4262	4171	4262	4171	0.00
03/11/2008	€ / R On 12-December-08	9.25	Call	Currency Future	2421	2530	2421	2530	0.00
03/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	2421	2530	2421	2530	0.00
03/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	2421	2530	2421	2530	0.00
03/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	2421	2530	2421	2530	0.00
03/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	2421	2530	2421	2530	0.00
03/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	2421	2530	2421	2530	0.00
03/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	2421	2530	2421	2530	0.00
03/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	2421	2530	2421	2530	0.00
03/11/2008	€ / R On 12-December-08	6.75	Call	Currency Future	2421	2530	2421	2530	0.00
03/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	2421	2530	2421	2530	0.00
03/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	2421	2530	2421	2530	0.00
03/11/2008	€ / R On 12-December-08	9.25	Put	Currency Future	40	40	40	40	0.00
03/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	40	40	40	40	0.00
03/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	40	40	40	40	0.00
03/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	40	40	40	40	0.00
03/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	40	40	40	40	0.00
03/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	40	40	40	40	0.00
03/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	40	40	40	40	0.00
03/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	40	40	40	40	0.00
03/11/2008	€ / R On 12-December-08	6.75	Put	Currency Future	40	40	40	40	0.00
03/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	40	40	40	40	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
03/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	40	40	40	40	0.00
03/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	1714	1817	1714	1817	0.00
03/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	1714	1817	1714	1817	0.00
03/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	1714	1817	1714	1817	0.00
03/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	1714	1817	1714	1817	0.00
03/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	1714	1817	1714	1817	0.00
03/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	1714	1817	1714	1817	0.00
03/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	1714	1817	1714	1817	0.00
03/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	1714	1817	1714	1817	0.00
03/11/2008	€ / R On 12-December-08	6.75	Call	Currency Future	1714	1817	1714	1817	0.00
03/11/2008	€ / R On 12-December-08	6.50	Call	Currency Future	1714	1817	1714	1817	0.00
03/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	1714	1817	1714	1817	0.00
03/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	133	126	133	126	0.00
03/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	133	126	133	126	0.00
03/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	133	126	133	126	0.00
03/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	133	126	133	126	0.00
03/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	133	126	133	126	0.00
03/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	133	126	133	126	0.00
03/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	133	126	133	126	0.00
03/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	133	126	133	126	0.00
03/11/2008	€ / R On 12-December-08	6.75	Put	Currency Future	133	126	133	126	0.00
03/11/2008	€ / R On 12-December-08	6.50	Put	Currency Future	133	126	133	126	0.00
03/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	133	126	133	126	0.00
03/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	315	355	315	355	0.00
03/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	315	355	315	355	0.00
03/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	315	355	315	355	0.00
03/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	315	355	315	355	0.00
03/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	315	355	315	355	0.00
03/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	315	355	315	355	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
03/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	315	355	315	355	0.00
03/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	315	355	315	355	0.00
03/11/2008	€ / R On 12-December-08	6.75	Call	Currency Future	315	355	315	355	0.00
03/11/2008	€ / R On 12-December-08	6.50	Call	Currency Future	315	355	315	355	0.00
03/11/2008	€ / R On 12-December-08	6.25	Call	Currency Future	315	355	315	355	0.00
03/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	315	355	315	355	0.00
03/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	1933	1865	1933	1865	0.00
03/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	1933	1865	1933	1865	0.00
03/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	1933	1865	1933	1865	0.00
03/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	1933	1865	1933	1865	0.00
03/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	1933	1865	1933	1865	0.00
03/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	1933	1865	1933	1865	0.00
03/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	1933	1865	1933	1865	0.00
03/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	1933	1865	1933	1865	0.00
03/11/2008	€ / R On 12-December-08	6.75	Put	Currency Future	1933	1865	1933	1865	0.00
03/11/2008	€ / R On 12-December-08	6.50	Put	Currency Future	1933	1865	1933	1865	0.00
03/11/2008	€ / R On 12-December-08	6.25	Put	Currency Future	1933	1865	1933	1865	0.00
03/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	1933	1865	1933	1865	0.00
03/11/2008	€ / R On 12-December-08	9.25	Call	Currency Future	208	239	208	239	0.00
03/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	208	239	208	239	0.00
03/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	208	239	208	239	0.00
03/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	208	239	208	239	0.00
03/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	208	239	208	239	0.00
03/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	208	239	208	239	0.00
03/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	208	239	208	239	0.00
03/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	208	239	208	239	0.00
03/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	208	239	208	239	0.00
03/11/2008	€ / R On 12-December-08	6.75	Call	Currency Future	208	239	208	239	0.00
03/11/2008	€ / R On 12-December-08	6.50	Call	Currency Future	208	239	208	239	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
03/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	208	239	208	239	0.00
03/11/2008	€ / R On 12-December-08	9.25	Put	Currency Future	2627	2548	2627	2548	0.00
03/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	2627	2548	2627	2548	0.00
03/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	2627	2548	2627	2548	0.00
03/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	2627	2548	2627	2548	0.00
03/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	2627	2548	2627	2548	0.00
03/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	2627	2548	2627	2548	0.00
03/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	2627	2548	2627	2548	0.00
03/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	2627	2548	2627	2548	0.00
03/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	2627	2548	2627	2548	0.00
03/11/2008	€ / R On 12-December-08	6.75	Put	Currency Future	2627	2548	2627	2548	0.00
03/11/2008	€ / R On 12-December-08	6.50	Put	Currency Future	2627	2548	2627	2548	0.00
03/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	2627	2548	2627	2548	0.00
03/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	139	162	139	162	0.00
03/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	139	162	139	162	0.00
03/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	139	162	139	162	0.00
03/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	139	162	139	162	0.00
03/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	139	162	139	162	0.00
03/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	139	162	139	162	0.00
03/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	139	162	139	162	0.00
03/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	139	162	139	162	0.00
03/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	139	162	139	162	0.00
03/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	3358	3272	3358	3272	0.00
03/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	3358	3272	3358	3272	0.00
03/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	3358	3272	3358	3272	0.00
03/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	3358	3272	3358	3272	0.00
03/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	3358	3272	3358	3272	0.00
03/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	3358	3272	3358	3272	0.00
03/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	3358	3272	3358	3272	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
03/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	3358	3272	3358	3272	0.00
03/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	3358	3272	3358	3272	0.00
03/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	80	98	80	98	0.00
03/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	4099	4007	4099	4007	0.00
03/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	2497	2605	2497	2605	0.00
03/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	135	125	135	125	0.00
03/11/2008	€ / R On 16-March-09	230.00	Call	Currency Future	1879	1976	1879	1976	0.00
03/11/2008	€ / R On 16-March-09	230.00	Put	Currency Future	317	296	317	296	0.00
03/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	609	651	609	651	0.00
03/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	2247	2171	2247	2171	0.00
03/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	478	512	478	512	0.00
03/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	2915	2832	2915	2832	0.00
03/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	268	295	268	295	0.00
03/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	4306	4215	4306	4215	0.00
03/11/2008	ALBI On 05-February-09			Index Future	280.5600	278.7170	280.5580	278.7170	0.00
03/11/2008	ALBI On 05-February-09			Index Future	280.5600	278.7170	280.5580	278.7170	0.00
03/11/2008	ALBI On 05-February-09			Index Future	280.5600	278.7170	280.5580	278.7170	0.00
03/11/2008	ALBI On 05-February-09			Index Future	280.5600	278.7170	280.5580	278.7170	0.00
03/11/2008	ALBI On 05-February-09			Index Future	280.5600	278.7170	280.5580	278.7170	0.00
03/11/2008	ALBI On 05-February-09			Index Future	280.5600	278.7170	280.5580	278.7170	0.00
03/11/2008	ALBI On 05-February-09			Index Future	280.5600	278.7170	280.5580	278.7170	0.00
03/11/2008	ALBI On 05-February-09			Index Future	280.5600	278.7170	280.5580	278.7170	0.00
03/11/2008	ALBI On 07-May-09			Index Future	280.7500	286.9310	280.7480	286.9310	0.00
03/11/2008	ALBI On 07-May-09			Index Future	280.7500	286.9310	280.7480	286.9310	0.00
03/11/2008	ALBI On 07-May-09			Index Future	280.7500	286.9310	280.7480	286.9310	0.00
03/11/2008	ALBI On 07-May-09			Index Future	280.7500	286.9310	280.7480	286.9310	0.00
03/11/2008	ALBI On 07-May-09			Index Future	280.7500	286.9310	280.7480	286.9310	0.00
03/11/2008	ALBI On 07-May-09			Index Future	280.7500	286.9310	280.7480	286.9310	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
03/11/2008	ALBI On 07-May-09			Index Future	280.7500	286.9310	280.7480	286.9310	0.00
03/11/2008	ALBI On 07-May-09			Index Future	280.7500	286.9310	280.7480	286.9310	0.00
03/11/2008	ALBI On 06-August-09			Index Future	288.8700	295.1450	288.8650	295.1450	0.00
03/11/2008	ALBI On 06-August-09			Index Future	288.8700	295.1450	288.8650	295.1450	0.00
03/11/2008	ALBI On 06-August-09			Index Future	288.8700	295.1450	288.8650	295.1450	0.00
03/11/2008	ALBI On 06-August-09			Index Future	288.8700	295.1450	288.8650	295.1450	0.00
03/11/2008	ALBI On 06-August-09			Index Future	288.8700	295.1450	288.8650	295.1450	0.00
03/11/2008	ALBI On 06-August-09			Index Future	288.8700	295.1450	288.8650	295.1450	0.00
03/11/2008	ALBI On 06-August-09			Index Future	288.8700	295.1450	288.8650	295.1450	0.00
03/11/2008	ALBI On 06-August-09			Index Future	288.8700	295.1450	288.8650	295.1450	0.00
03/11/2008	ALBI On 06-November-08			Index Future	272.3400	270.5520	272.3410	270.5520	661.00
03/11/2008	ALBI On 06-November-08			Index Future	272.3400	270.5520	272.3410	270.5520	661.00
03/11/2008	ALBI On 06-November-08			Index Future	272.3400	270.5520	272.3410	270.5520	661.00
03/11/2008	ALBI On 06-November-08			Index Future	272.3400	270.5520	272.3410	270.5520	661.00
03/11/2008	ALBI On 06-November-08			Index Future	272.3400	270.5520	272.3410	270.5520	661.00
03/11/2008	ALBI On 06-November-08			Index Future	272.3400	270.5520	272.3410	270.5520	661.00
03/11/2008	ALBI On 06-November-08			Index Future	272.3400	270.5520	272.3410	270.5520	661.00
03/11/2008	ALBI On 06-November-08			Index Future	272.3400	270.5520	272.3410	270.5520	661.00
03/11/2008	CRD1 On 05-February-09			Index Future	118.5400	117.9790	118.5370	117.9790	0.00
03/11/2008	CRD1 On 05-February-09			Index Future	118.5400	117.9790	118.5370	117.9790	0.00
03/11/2008	CRD1 On 05-February-09			Index Future	118.5400	117.9790	118.5370	117.9790	0.00
03/11/2008	CRD1 On 05-February-09			Index Future	118.5400	117.9790	118.5370	117.9790	0.00
03/11/2008	CRD1 On 05-February-09			Index Future	118.5400	117.9790	118.5370	117.9790	0.00
03/11/2008	CRD1 On 05-February-09			Index Future	118.5400	117.9790	118.5370	117.9790	0.00
03/11/2008	CRD1 On 05-February-09			Index Future	118.5400	117.9790	118.5370	117.9790	0.00
03/11/2008	CRD1 On 05-February-09			Index Future	118.5400	117.9790	118.5370	117.9790	0.00
03/11/2008	CRD1 On 07-May-09			Index Future	121.9500	121.3780	121.9530	121.3780	0.00
03/11/2008	CRD1 On 07-May-09			Index Future	121.9500	121.3780	121.9530	121.3780	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
03/11/2008	CRD1 On 07-May-09			Index Future	121.9500	121.3780	121.9530	121.3780	0.00
03/11/2008	CRD1 On 07-May-09			Index Future	121.9500	121.3780	121.9530	121.3780	0.00
03/11/2008	CRD1 On 07-May-09			Index Future	121.9500	121.3780	121.9530	121.3780	0.00
03/11/2008	CRD1 On 07-May-09			Index Future	121.9500	121.3780	121.9530	121.3780	0.00
03/11/2008	CRD1 On 07-May-09			Index Future	121.9500	121.3780	121.9530	121.3780	0.00
03/11/2008	CRD1 On 07-May-09			Index Future	121.9500	121.3780	121.9530	121.3780	0.00
03/11/2008	CRD1 On 06-August-09			Index Future	123.2500	124.7770	123.2530	124.7770	0.00
03/11/2008	CRD1 On 06-August-09			Index Future	123.2500	124.7770	123.2530	124.7770	0.00
03/11/2008	CRD1 On 06-August-09			Index Future	123.2500	124.7770	123.2530	124.7770	0.00
03/11/2008	CRD1 On 06-August-09			Index Future	123.2500	124.7770	123.2530	124.7770	0.00
03/11/2008	CRD1 On 06-August-09			Index Future	123.2500	124.7770	123.2530	124.7770	0.00
03/11/2008	CRD1 On 06-August-09			Index Future	123.2500	124.7770	123.2530	124.7770	0.00
03/11/2008	CRD1 On 06-August-09			Index Future	123.2500	124.7770	123.2530	124.7770	0.00
03/11/2008	CRD1 On 06-August-09			Index Future	123.2500	124.7770	123.2530	124.7770	0.00
03/11/2008	CRD1 On 06-August-09			Index Future	123.2500	124.7770	123.2530	124.7770	0.00
03/11/2008	CRD1 On 06-November-08			Index Future	115.2100	114.6650	115.2080	114.6650	6.00
03/11/2008	CRD1 On 06-November-08			Index Future	115.2100	114.6650	115.2080	114.6650	6.00
03/11/2008	CRD1 On 06-November-08			Index Future	115.2100	114.6650	115.2080	114.6650	6.00
03/11/2008	CRD1 On 06-November-08			Index Future	115.2100	114.6650	115.2080	114.6650	6.00
03/11/2008	CRD1 On 06-November-08			Index Future	115.2100	114.6650	115.2080	114.6650	6.00
03/11/2008	CRD1 On 06-November-08			Index Future	115.2100	114.6650	115.2080	114.6650	6.00
03/11/2008	CRD1 On 06-November-08			Index Future	115.2100	114.6650	115.2080	114.6650	6.00
03/11/2008	CRD1 On 06-November-08			Index Future	115.2100	114.6650	115.2080	114.6650	6.00
03/11/2008	GOVI On 05-February-09			jGovi	282.1800	280.4580	282.1775	280.4580	275.00
03/11/2008	GOVI On 05-February-09			jGovi	282.1800	280.4580	282.1775	280.4580	275.00
03/11/2008	GOVI On 05-February-09			jGovi	282.1800	280.4580	282.1775	280.4580	275.00
03/11/2008	GOVI On 05-February-09			jGovi	282.1800	280.4580	282.1775	280.4580	275.00
03/11/2008	GOVI On 05-February-09			jGovi	282.1800	280.4580	282.1775	280.4580	275.00
03/11/2008	GOVI On 05-February-09			jGovi	282.1800	280.4580	282.1775	280.4580	275.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2008	GOVI On 05-February-09			jGovi	282.1800	280.4580	282.1775	280.4580	275.00
03/11/2008	GOVI On 05-February-09			jGovi	282.1800	280.4580	282.1775	280.4580	275.00
03/11/2008	GOVI On 07-May-09			jGovi	290.3100	288.5365	290.3075	288.5365	0.00
03/11/2008	GOVI On 07-May-09			jGovi	290.3100	288.5365	290.3075	288.5365	0.00
03/11/2008	GOVI On 07-May-09			jGovi	290.3100	288.5365	290.3075	288.5365	0.00
03/11/2008	GOVI On 07-May-09			jGovi	290.3100	288.5365	290.3075	288.5365	0.00
03/11/2008	GOVI On 07-May-09			jGovi	290.3100	288.5365	290.3075	288.5365	0.00
03/11/2008	GOVI On 07-May-09			jGovi	290.3100	288.5365	290.3075	288.5365	0.00
03/11/2008	GOVI On 07-May-09			jGovi	290.3100	288.5365	290.3075	288.5365	0.00
03/11/2008	GOVI On 07-May-09			jGovi	290.3100	288.5365	290.3075	288.5365	0.00
03/11/2008	GOVI On 06-August-09			jGovi	297.8200	295.9850	297.8210	295.9850	0.00
03/11/2008	GOVI On 06-August-09			jGovi	297.8200	295.9850	297.8210	295.9850	0.00
03/11/2008	GOVI On 06-August-09			jGovi	297.8200	295.9850	297.8210	295.9850	0.00
03/11/2008	GOVI On 06-August-09			jGovi	297.8200	295.9850	297.8210	295.9850	0.00
03/11/2008	GOVI On 06-August-09			jGovi	297.8200	295.9850	297.8210	295.9850	0.00
03/11/2008	GOVI On 06-August-09			jGovi	297.8200	295.9850	297.8210	295.9850	0.00
03/11/2008	GOVI On 06-August-09			jGovi	297.8200	295.9850	297.8210	295.9850	0.00
03/11/2008	GOVI On 06-August-09			jGovi	297.8200	295.9850	297.8210	295.9850	0.00
03/11/2008	GOVI On 06-August-09			jGovi	297.8200	295.9850	297.8210	295.9850	0.00
03/11/2008	GOVI On 06-November-08			jGovi	274.2500	272.5805	274.2510	272.5805	120.00
03/11/2008	GOVI On 06-November-08			jGovi	274.2500	272.5805	274.2510	272.5805	120.00
03/11/2008	GOVI On 06-November-08			jGovi	274.2500	272.5805	274.2510	272.5805	120.00
03/11/2008	GOVI On 06-November-08			jGovi	274.2500	272.5805	274.2510	272.5805	120.00
03/11/2008	GOVI On 06-November-08			jGovi	274.2500	272.5805	274.2510	272.5805	120.00
03/11/2008	GOVI On 06-November-08			jGovi	274.2500	272.5805	274.2510	272.5805	120.00
03/11/2008	GOVI On 06-November-08			jGovi	274.2500	272.5805	274.2510	272.5805	120.00
03/11/2008	GOVI On 06-November-08			jGovi	274.2500	272.5805	274.2510	272.5805	120.00
03/11/2008	GOVI On 06-November-08			jGovi	274.2500	272.5805	274.2510	272.5805	120.00
03/11/2008	ILBI On 05-February-09			Index Future	345.4100	345.4080	345.4080	345.4080	0.00
03/11/2008	ILBI On 05-February-09			Index Future	345.4100	345.4080	345.4080	345.4080	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
03/11/2008	ILBI On 05-February-09			Index Future	345.4100	345.4080	345.4080	345.4080	0.00
03/11/2008	ILBI On 05-February-09			Index Future	345.4100	345.4080	345.4080	345.4080	0.00
03/11/2008	ILBI On 05-February-09			Index Future	345.4100	345.4080	345.4080	345.4080	0.00
03/11/2008	ILBI On 05-February-09			Index Future	345.4100	345.4080	345.4080	345.4080	0.00
03/11/2008	ILBI On 05-February-09			Index Future	345.4100	345.4080	345.4080	345.4080	0.00
03/11/2008	ILBI On 05-February-09			Index Future	345.4100	345.4080	345.4080	345.4080	0.00
03/11/2008	ILBI On 07-May-09			Index Future	355.8700	355.8660	355.8660	355.8660	0.00
03/11/2008	ILBI On 07-May-09			Index Future	355.8700	355.8660	355.8660	355.8660	0.00
03/11/2008	ILBI On 07-May-09			Index Future	355.8700	355.8660	355.8660	355.8660	0.00
03/11/2008	ILBI On 07-May-09			Index Future	355.8700	355.8660	355.8660	355.8660	0.00
03/11/2008	ILBI On 07-May-09			Index Future	355.8700	355.8660	355.8660	355.8660	0.00
03/11/2008	ILBI On 07-May-09			Index Future	355.8700	355.8660	355.8660	355.8660	0.00
03/11/2008	ILBI On 07-May-09			Index Future	355.8700	355.8660	355.8660	355.8660	0.00
03/11/2008	ILBI On 07-May-09			Index Future	355.8700	355.8660	355.8660	355.8660	0.00
03/11/2008	ILBI On 06-November-08			Index Future	335.5200	335.5200	335.5200	335.5200	1.00
03/11/2008	ILBI On 06-November-08			Index Future	335.5200	335.5200	335.5200	335.5200	1.00
03/11/2008	ILBI On 06-November-08			Index Future	335.5200	335.5200	335.5200	335.5200	1.00
03/11/2008	ILBI On 06-November-08			Index Future	335.5200	335.5200	335.5200	335.5200	1.00
03/11/2008	ILBI On 06-November-08			Index Future	335.5200	335.5200	335.5200	335.5200	1.00
03/11/2008	ILBI On 06-November-08			Index Future	335.5200	335.5200	335.5200	335.5200	1.00
03/11/2008	ILBI On 06-November-08			Index Future	335.5200	335.5200	335.5200	335.5200	1.00
03/11/2008	ILBI On 06-November-08			Index Future	335.5200	335.5200	335.5200	335.5200	1.00
03/11/2008	J153 On 31-August-10			jSwap	10.6400	10.6870	0.0559	0.0568	0.00
03/11/2008	J153 On 31-August-10			jSwap	10.6400	10.6870	0.0559	0.0568	0.00
03/11/2008	J153 On 31-August-10			jSwap	10.6400	10.6870	0.0559	0.0568	0.00
03/11/2008	J153 On 31-August-10			jSwap	10.6400	10.6870	0.0559	0.0568	0.00
03/11/2008	J153 On 31-August-10			jSwap	10.6400	10.6870	0.0559	0.0568	0.00
03/11/2008	J153 On 31-August-10			jSwap	10.6400	10.6870	0.0559	0.0568	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
03/11/2008	J153 On 31-August-10			jSwap	10.6400	10.6870	0.0559	0.0568	0.00
03/11/2008	J153 On 31-August-10			jSwap	10.6400	10.6870	0.0559	0.0568	0.00
03/11/2008	J157 On 15-September-15			jSwap	9.3100	9.3410	0.0031	0.0046	0.00
03/11/2008	J157 On 15-September-15			jSwap	9.3100	9.3410	0.0031	0.0046	0.00
03/11/2008	J157 On 15-September-15			jSwap	9.3100	9.3410	0.0031	0.0046	0.00
03/11/2008	J157 On 15-September-15			jSwap	9.3100	9.3410	0.0031	0.0046	0.00
03/11/2008	J157 On 15-September-15			jSwap	9.3100	9.3410	0.0031	0.0046	0.00
03/11/2008	J157 On 15-September-15			jSwap	9.3100	9.3410	0.0031	0.0046	0.00
03/11/2008	J157 On 15-September-15			jSwap	9.3100	9.3410	0.0031	0.0046	0.00
03/11/2008	J157 On 15-September-15			jSwap	9.3100	9.3410	0.0031	0.0046	0.00
03/11/2008	J186 On 21-December-26			jSwap	8.5300	8.5820	0.0967	0.1009	0.00
03/11/2008	J186 On 21-December-26			jSwap	8.5300	8.5820	0.0967	0.1009	0.00
03/11/2008	J186 On 21-December-26			jSwap	8.5300	8.5820	0.0967	0.1009	0.00
03/11/2008	J186 On 21-December-26			jSwap	8.5300	8.5820	0.0967	0.1009	0.00
03/11/2008	J186 On 21-December-26			jSwap	8.5300	8.5820	0.0967	0.1009	0.00
03/11/2008	J186 On 21-December-26			jSwap	8.5300	8.5820	0.0967	0.1009	0.00
03/11/2008	J186 On 21-December-26			jSwap	8.5300	8.5820	0.0967	0.1009	0.00
03/11/2008	J186 On 21-December-26			jSwap	8.5300	8.5820	0.0967	0.1009	0.00
03/11/2008	J201 On 22-December-14			jSwap	9.5400	9.5710	0.1001	0.1013	0.00
03/11/2008	J201 On 22-December-14			jSwap	9.5400	9.5710	0.1001	0.1013	0.00
03/11/2008	J201 On 22-December-14			jSwap	9.5400	9.5710	0.1001	0.1013	0.00
03/11/2008	J201 On 22-December-14			jSwap	9.5400	9.5710	0.1001	0.1013	0.00
03/11/2008	J201 On 22-December-14			jSwap	9.5400	9.5710	0.1001	0.1013	0.00
03/11/2008	J201 On 22-December-14			jSwap	9.5400	9.5710	0.1001	0.1013	0.00
03/11/2008	J201 On 22-December-14			jSwap	9.5400	9.5710	0.1001	0.1013	0.00
03/11/2008	J201 On 22-December-14			jSwap	9.5400	9.5710	0.1001	0.1013	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
03/11/2008	JBAR On 21-December-05			jBar	12.3400	12.3500	12.3420	12.3500	0.00
03/11/2008	JBAR On 21-December-05			jBar	12.3400	12.3500	12.3420	12.3500	0.00
03/11/2008	JBAR On 21-December-05			jBar	12.3400	12.3500	12.3420	12.3500	0.00
03/11/2008	JBAR On 21-December-05			jBar	12.3400	12.3500	12.3420	12.3500	0.00
03/11/2008	JBAR On 21-December-05			jBar	12.3400	12.3500	12.3420	12.3500	0.00
03/11/2008	JFRA On 05-February-09			jFra	11.6700	11.6470	0.0283	0.0282	0.00
03/11/2008	JFRA On 05-February-09			jFra	11.6700	11.6470	0.0283	0.0282	0.00
03/11/2008	JFRA On 05-February-09			jFra	11.6700	11.6470	0.0283	0.0282	0.00
03/11/2008	JFRA On 05-February-09			jFra	11.6700	11.6470	0.0283	0.0282	0.00
03/11/2008	JFRA On 05-February-09			jFra	11.6700	11.6470	0.0283	0.0282	0.00
03/11/2008	JFRA On 05-February-09			jFra	11.6700	11.6470	0.0283	0.0282	0.00
03/11/2008	JFRA On 05-February-09			jFra	11.6700	11.6470	0.0283	0.0282	0.00
03/11/2008	JFRA On 05-February-09			jFra	11.6700	11.6470	0.0283	0.0282	0.00
03/11/2008	JFRA On 07-May-09			jFra	10.7300	10.7620	0.0261	0.0261	0.00
03/11/2008	JFRA On 07-May-09			jFra	10.7300	10.7620	0.0261	0.0261	0.00
03/11/2008	JFRA On 07-May-09			jFra	10.7300	10.7620	0.0261	0.0261	0.00
03/11/2008	JFRA On 07-May-09			jFra	10.7300	10.7620	0.0261	0.0261	0.00
03/11/2008	JFRA On 07-May-09			jFra	10.7300	10.7620	0.0261	0.0261	0.00
03/11/2008	JFRA On 07-May-09			jFra	10.7300	10.7620	0.0261	0.0261	0.00
03/11/2008	JFRA On 07-May-09			jFra	10.7300	10.7620	0.0261	0.0261	0.00
03/11/2008	JFRA On 07-May-09			jFra	10.7300	10.7620	0.0261	0.0261	0.00
03/11/2008	JFRA On 06-August-09			jFra	9.9800	10.1250	0.0243	0.0246	0.00
03/11/2008	JFRA On 06-August-09			jFra	9.9800	10.1250	0.0243	0.0246	0.00
03/11/2008	JFRA On 06-August-09			jFra	9.9800	10.1250	0.0243	0.0246	0.00
03/11/2008	JFRA On 06-August-09			jFra	9.9800	10.1250	0.0243	0.0246	0.00
03/11/2008	JFRA On 06-August-09			jFra	9.9800	10.1250	0.0243	0.0246	0.00
03/11/2008	JFRA On 06-August-09			jFra	9.9800	10.1250	0.0243	0.0246	0.00
03/11/2008	JFRA On 06-August-09			jFra	9.9800	10.1250	0.0243	0.0246	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
03/11/2008	JFRA On 06-August-09			jFra	9.9800	10.1250	0.0243	0.0246	0.00
03/11/2008	JFRA On 06-November-08			jFra	12.3600	12.3780	0.0299	0.0299	0.00
03/11/2008	JFRA On 06-November-08			jFra	12.3600	12.3780	0.0299	0.0299	0.00
03/11/2008	JFRA On 06-November-08			jFra	12.3600	12.3780	0.0299	0.0299	0.00
03/11/2008	JFRA On 06-November-08			jFra	12.3600	12.3780	0.0299	0.0299	0.00
03/11/2008	JFRA On 06-November-08			jFra	12.3600	12.3780	0.0299	0.0299	0.00
03/11/2008	JFRA On 06-November-08			jFra	12.3600	12.3780	0.0299	0.0299	0.00
03/11/2008	JFRA On 06-November-08			jFra	12.3600	12.3780	0.0299	0.0299	0.00
03/11/2008	JFRA On 06-November-08			jFra	12.3600	12.3780	0.0299	0.0299	0.00
03/11/2008	JFRA On 05-November-09			jFra	9.5000	9.5830	0.0231	0.0233	0.00
03/11/2008	JFRA On 05-November-09			jFra	9.5000	9.5830	0.0231	0.0233	0.00
03/11/2008	JFRA On 05-November-09			jFra	9.5000	9.5830	0.0231	0.0233	0.00
03/11/2008	JFRA On 05-November-09			jFra	9.5000	9.5830	0.0231	0.0233	0.00
03/11/2008	JFRA On 05-November-09			jFra	9.5000	9.5830	0.0231	0.0233	0.00
03/11/2008	JFRA On 05-November-09			jFra	9.5000	9.5830	0.0231	0.0233	0.00
03/11/2008	JFRA On 05-November-09			jFra	9.5000	9.5830	0.0231	0.0233	0.00
03/11/2008	JFRA On 05-November-09			jFra	9.5000	9.5830	0.0231	0.0233	0.00
03/11/2008	JN02 On 05-February-09			jNote	9.7600	9.8170	0.1741	0.1751	0.00
03/11/2008	JN02 On 05-February-09			jNote	9.7600	9.8170	0.1741	0.1751	0.00
03/11/2008	JN02 On 05-February-09			jNote	9.7600	9.8170	0.1741	0.1751	0.00
03/11/2008	JN02 On 05-February-09			jNote	9.7600	9.8170	0.1741	0.1751	0.00
03/11/2008	JN02 On 05-February-09			jNote	9.7600	9.8170	0.1741	0.1751	0.00
03/11/2008	JN02 On 05-February-09			jNote	9.7600	9.8170	0.1741	0.1751	0.00
03/11/2008	JN02 On 05-February-09			jNote	9.7600	9.8170	0.1741	0.1751	0.00
03/11/2008	JN02 On 05-February-09			jNote	9.7600	9.8170	0.1741	0.1751	0.00
03/11/2008	JN02 On 07-May-09			jNote	9.3900	9.4490	0.1684	0.1694	0.00
03/11/2008	JN02 On 07-May-09			jNote	9.3900	9.4490	0.1684	0.1694	0.00
03/11/2008	JN02 On 07-May-09			jNote	9.3900	9.4490	0.1684	0.1694	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
03/11/2008	JN02 On 07-May-09			jNote	9.3900	9.4490	0.1684	0.1694	0.00
03/11/2008	JN02 On 07-May-09			jNote	9.3900	9.4490	0.1684	0.1694	0.00
03/11/2008	JN02 On 07-May-09			jNote	9.3900	9.4490	0.1684	0.1694	0.00
03/11/2008	JN02 On 07-May-09			jNote	9.3900	9.4490	0.1684	0.1694	0.00
03/11/2008	JN02 On 07-May-09			jNote	9.3900	9.4490	0.1684	0.1694	0.00
03/11/2008	JN02 On 06-August-09			jNote	9.1400	9.1960	0.1646	0.1655	0.00
03/11/2008	JN02 On 06-August-09			jNote	9.1400	9.1960	0.1646	0.1655	0.00
03/11/2008	JN02 On 06-August-09			jNote	9.1400	9.1960	0.1646	0.1655	0.00
03/11/2008	JN02 On 06-August-09			jNote	9.1400	9.1960	0.1646	0.1655	0.00
03/11/2008	JN02 On 06-August-09			jNote	9.1400	9.1960	0.1646	0.1655	0.00
03/11/2008	JN02 On 06-August-09			jNote	9.1400	9.1960	0.1646	0.1655	0.00
03/11/2008	JN02 On 06-August-09			jNote	9.1400	9.1960	0.1646	0.1655	0.00
03/11/2008	JN02 On 06-August-09			jNote	9.1400	9.1960	0.1646	0.1655	0.00
03/11/2008	JN02 On 06-August-09			jNote	9.1400	9.1960	0.1646	0.1655	0.00
03/11/2008	JN02 On 06-November-08			jNote	10.2100	10.2670	0.1811	0.1820	0.00
03/11/2008	JN02 On 06-November-08			jNote	10.2100	10.2670	0.1811	0.1820	0.00
03/11/2008	JN02 On 06-November-08			jNote	10.2100	10.2670	0.1811	0.1820	0.00
03/11/2008	JN02 On 06-November-08			jNote	10.2100	10.2670	0.1811	0.1820	0.00
03/11/2008	JN02 On 06-November-08			jNote	10.2100	10.2670	0.1811	0.1820	0.00
03/11/2008	JN02 On 06-November-08			jNote	10.2100	10.2670	0.1811	0.1820	0.00
03/11/2008	JN02 On 06-November-08			jNote	10.2100	10.2670	0.1811	0.1820	0.00
03/11/2008	JN02 On 06-November-08			jNote	10.2100	10.2670	0.1811	0.1820	0.00
03/11/2008	JN05 On 05-February-09			jNote	9.1200	9.1450	0.3605	0.3612	0.00
03/11/2008	JN05 On 05-February-09			jNote	9.1200	9.1450	0.3605	0.3612	0.00
03/11/2008	JN05 On 05-February-09			jNote	9.1200	9.1450	0.3605	0.3612	0.00
03/11/2008	JN05 On 05-February-09			jNote	9.1200	9.1450	0.3605	0.3612	0.00
03/11/2008	JN05 On 05-February-09			jNote	9.1200	9.1450	0.3605	0.3612	0.00
03/11/2008	JN05 On 05-February-09			jNote	9.1200	9.1450	0.3605	0.3612	0.00
03/11/2008	JN05 On 05-February-09			jNote	9.1200	9.1450	0.3605	0.3612	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
03/11/2008	JN05 On 05-February-09			jNote	9.1200	9.1450	0.3605	0.3612	0.00
03/11/2008	JN05 On 07-May-09			jNote	8.9300	8.9640	0.3544	0.3553	0.00
03/11/2008	JN05 On 07-May-09			jNote	8.9300	8.9640	0.3544	0.3553	0.00
03/11/2008	JN05 On 07-May-09			jNote	8.9300	8.9640	0.3544	0.3553	0.00
03/11/2008	JN05 On 07-May-09			jNote	8.9300	8.9640	0.3544	0.3553	0.00
03/11/2008	JN05 On 07-May-09			jNote	8.9300	8.9640	0.3544	0.3553	0.00
03/11/2008	JN05 On 07-May-09			jNote	8.9300	8.9640	0.3544	0.3553	0.00
03/11/2008	JN05 On 07-May-09			jNote	8.9300	8.9640	0.3544	0.3553	0.00
03/11/2008	JN05 On 07-May-09			jNote	8.9300	8.9640	0.3544	0.3553	0.00
03/11/2008	JN05 On 06-August-09			jNote	8.8000	8.8340	0.3518	0.3529	0.00
03/11/2008	JN05 On 06-August-09			jNote	8.8000	8.8340	0.3518	0.3529	0.00
03/11/2008	JN05 On 06-August-09			jNote	8.8000	8.8340	0.3518	0.3529	0.00
03/11/2008	JN05 On 06-August-09			jNote	8.8000	8.8340	0.3518	0.3529	0.00
03/11/2008	JN05 On 06-August-09			jNote	8.8000	8.8340	0.3518	0.3529	0.00
03/11/2008	JN05 On 06-August-09			jNote	8.8000	8.8340	0.3518	0.3529	0.00
03/11/2008	JN05 On 06-August-09			jNote	8.8000	8.8340	0.3518	0.3529	0.00
03/11/2008	JN05 On 06-August-09			jNote	8.8000	8.8340	0.3518	0.3529	0.00
03/11/2008	JN05 On 06-August-09			jNote	8.8000	8.8340	0.3518	0.3529	0.00
03/11/2008	JN05 On 07-November-08			jNote	9.5600	9.6840	0.3580	0.3614	0.00
03/11/2008	JN05 On 07-November-08			jNote	9.5600	9.6840	0.3580	0.3614	0.00
03/11/2008	JN05 On 07-November-08			jNote	9.5600	9.6840	0.3580	0.3614	0.00
03/11/2008	JN05 On 07-November-08			jNote	9.5600	9.6840	0.3580	0.3614	0.00
03/11/2008	JN05 On 07-November-08			jNote	9.5600	9.6840	0.3580	0.3614	0.00
03/11/2008	JN05 On 07-November-08			jNote	9.5600	9.6840	0.3580	0.3614	0.00
03/11/2008	JN05 On 07-November-08			jNote	9.5600	9.6840	0.3580	0.3614	0.00
03/11/2008	JN05 On 07-November-08			jNote	9.5600	9.6840	0.3580	0.3614	0.00
03/11/2008	JN10 On 05-February-09			jNote	8.7400	8.7940	0.5724	0.5752	0.00
03/11/2008	JN10 On 05-February-09			jNote	8.7400	8.7940	0.5724	0.5752	0.00
03/11/2008	JN10 On 05-February-09			jNote	8.7400	8.7940	0.5724	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
03/11/2008	JN10 On 05-February-09			jNote	8.7400	8.7940	0.5724	0.5752	0.00
03/11/2008	JN10 On 05-February-09			jNote	8.7400	8.7940	0.5724	0.5752	0.00
03/11/2008	JN10 On 05-February-09			jNote	8.7400	8.7940	0.5724	0.5752	0.00
03/11/2008	JN10 On 05-February-09			jNote	8.7400	8.7940	0.5724	0.5752	0.00
03/11/2008	JN10 On 05-February-09			jNote	8.7400	8.7940	0.5724	0.5752	0.00
03/11/2008	JN10 On 07-May-09			jNote	8.6100	8.6720	0.5676	0.5706	0.00
03/11/2008	JN10 On 07-May-09			jNote	8.6100	8.6720	0.5676	0.5706	0.00
03/11/2008	JN10 On 07-May-09			jNote	8.6100	8.6720	0.5676	0.5706	0.00
03/11/2008	JN10 On 07-May-09			jNote	8.6100	8.6720	0.5676	0.5706	0.00
03/11/2008	JN10 On 07-May-09			jNote	8.6100	8.6720	0.5676	0.5706	0.00
03/11/2008	JN10 On 07-May-09			jNote	8.6100	8.6720	0.5676	0.5706	0.00
03/11/2008	JN10 On 07-May-09			jNote	8.6100	8.6720	0.5676	0.5706	0.00
03/11/2008	JN10 On 07-May-09			jNote	8.6100	8.6720	0.5676	0.5706	0.00
03/11/2008	JN10 On 06-August-09			jNote	8.5100	8.5770	0.5643	0.5674	0.00
03/11/2008	JN10 On 06-August-09			jNote	8.5100	8.5770	0.5643	0.5674	0.00
03/11/2008	JN10 On 06-August-09			jNote	8.5100	8.5770	0.5643	0.5674	0.00
03/11/2008	JN10 On 06-August-09			jNote	8.5100	8.5770	0.5643	0.5674	0.00
03/11/2008	JN10 On 06-August-09			jNote	8.5100	8.5770	0.5643	0.5674	0.00
03/11/2008	JN10 On 06-August-09			jNote	8.5100	8.5770	0.5643	0.5674	0.00
03/11/2008	JN10 On 06-August-09			jNote	8.5100	8.5770	0.5643	0.5674	0.00
03/11/2008	JN10 On 06-August-09			jNote	8.5100	8.5770	0.5643	0.5674	0.00
03/11/2008	JN10 On 07-November-08			jNote	9.2100	9.3210	0.5824	0.5866	0.00
03/11/2008	JN10 On 07-November-08			jNote	9.2100	9.3210	0.5824	0.5866	0.00
03/11/2008	JN10 On 07-November-08			jNote	9.2100	9.3210	0.5824	0.5866	0.00
03/11/2008	JN10 On 07-November-08			jNote	9.2100	9.3210	0.5824	0.5866	0.00
03/11/2008	JN10 On 07-November-08			jNote	9.2100	9.3210	0.5824	0.5866	0.00
03/11/2008	JN10 On 07-November-08			jNote	9.2100	9.3210	0.5824	0.5866	0.00
03/11/2008	JN10 On 07-November-08			jNote	9.2100	9.3210	0.5824	0.5866	0.00
03/11/2008	JN10 On 07-November-08			jNote	9.2100	9.3210	0.5824	0.5866	0.00
03/11/2008	JN10 On 07-November-08			jNote	9.2100	9.3210	0.5824	0.5866	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
03/11/2008	JROD On 28-November-08			jRod	11.8600	11.8720	0.0098	0.0105	0.00
03/11/2008	JROD On 28-November-08			jRod	11.8600	11.8720	0.0098	0.0105	0.00
03/11/2008	JROD On 28-November-08			jRod	11.8600	11.8720	0.0098	0.0105	0.00
03/11/2008	JROD On 28-November-08			jRod	11.8600	11.8720	0.0098	0.0105	0.00
03/11/2008	JROD On 28-November-08			jRod	11.8600	11.8720	0.0098	0.0105	0.00
03/11/2008	JROD On 28-November-08			jRod	11.8600	11.8720	0.0098	0.0105	0.00
03/11/2008	JROD On 28-November-08			jRod	11.8600	11.8720	0.0098	0.0105	0.00
03/11/2008	JROD On 28-November-08			jRod	11.8600	11.8720	0.0098	0.0105	0.00
03/11/2008	JROD On 31-December-08			jRod	12.0700	12.1020	0.0104	0.0110	0.00
03/11/2008	JROD On 31-December-08			jRod	12.0700	12.1020	0.0104	0.0110	0.00
03/11/2008	JROD On 31-December-08			jRod	12.0700	12.1020	0.0104	0.0110	0.00
03/11/2008	JROD On 31-December-08			jRod	12.0700	12.1020	0.0104	0.0110	0.00
03/11/2008	JROD On 31-December-08			jRod	12.0700	12.1020	0.0104	0.0110	0.00
03/11/2008	JROD On 31-December-08			jRod	12.0700	12.1020	0.0104	0.0110	0.00
03/11/2008	JROD On 31-December-08			jRod	12.0700	12.1020	0.0104	0.0110	0.00
03/11/2008	JROD On 31-December-08			jRod	12.0700	12.1020	0.0104	0.0110	0.00
03/11/2008	OTH1 On 05-February-09			Index Future	269.7200	267.3980	269.7170	267.3980	0.00
03/11/2008	OTH1 On 05-February-09			Index Future	269.7200	267.3980	269.7170	267.3980	0.00
03/11/2008	OTH1 On 05-February-09			Index Future	269.7200	267.3980	269.7170	267.3980	0.00
03/11/2008	OTH1 On 05-February-09			Index Future	269.7200	267.3980	269.7170	267.3980	0.00
03/11/2008	OTH1 On 05-February-09			Index Future	269.7200	267.3980	269.7170	267.3980	0.00
03/11/2008	OTH1 On 05-February-09			Index Future	269.7200	267.3980	269.7170	267.3980	0.00
03/11/2008	OTH1 On 05-February-09			Index Future	269.7200	267.3980	269.7170	267.3980	0.00
03/11/2008	OTH1 On 05-February-09			Index Future	269.7200	267.3980	269.7170	267.3980	0.00
03/11/2008	OTH1 On 07-May-09			Index Future	277.4900	275.1000	277.4880	275.1000	0.00
03/11/2008	OTH1 On 07-May-09			Index Future	277.4900	275.1000	277.4880	275.1000	0.00
03/11/2008	OTH1 On 07-May-09			Index Future	277.4900	275.1000	277.4880	275.1000	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
03/11/2008	OTH1 On 07-May-09			Index Future	277.4900	275.1000	277.4880	275.1000	0.00
03/11/2008	OTH1 On 07-May-09			Index Future	277.4900	275.1000	277.4880	275.1000	0.00
03/11/2008	OTH1 On 07-May-09			Index Future	277.4900	275.1000	277.4880	275.1000	0.00
03/11/2008	OTH1 On 07-May-09			Index Future	277.4900	275.1000	277.4880	275.1000	0.00
03/11/2008	OTH1 On 07-May-09			Index Future	277.4900	275.1000	277.4880	275.1000	0.00
03/11/2008	OTH1 On 06-August-09			Index Future	278.0900	282.8020	278.0910	282.8020	0.00
03/11/2008	OTH1 On 06-August-09			Index Future	278.0900	282.8020	278.0910	282.8020	0.00
03/11/2008	OTH1 On 06-August-09			Index Future	278.0900	282.8020	278.0910	282.8020	0.00
03/11/2008	OTH1 On 06-August-09			Index Future	278.0900	282.8020	278.0910	282.8020	0.00
03/11/2008	OTH1 On 06-August-09			Index Future	278.0900	282.8020	278.0910	282.8020	0.00
03/11/2008	OTH1 On 06-August-09			Index Future	278.0900	282.8020	278.0910	282.8020	0.00
03/11/2008	OTH1 On 06-August-09			Index Future	278.0900	282.8020	278.0910	282.8020	0.00
03/11/2008	OTH1 On 06-August-09			Index Future	278.0900	282.8020	278.0910	282.8020	0.00
03/11/2008	OTH1 On 06-November-08			Index Future	262.1400	259.8870	262.1410	259.8870	9.00
03/11/2008	OTH1 On 06-November-08			Index Future	262.1400	259.8870	262.1410	259.8870	9.00
03/11/2008	OTH1 On 06-November-08			Index Future	262.1400	259.8870	262.1410	259.8870	9.00
03/11/2008	OTH1 On 06-November-08			Index Future	262.1400	259.8870	262.1410	259.8870	9.00
03/11/2008	OTH1 On 06-November-08			Index Future	262.1400	259.8870	262.1410	259.8870	9.00
03/11/2008	OTH1 On 06-November-08			Index Future	262.1400	259.8870	262.1410	259.8870	9.00
03/11/2008	OTH1 On 06-November-08			Index Future	262.1400	259.8870	262.1410	259.8870	9.00
03/11/2008	OTH1 On 06-November-08			Index Future	262.1400	259.8870	262.1410	259.8870	9.00
03/11/2008	R153 On 05-February-09			Bond Future	9.2000	9.3550	111.2103	110.9875	3.00
03/11/2008	R153 On 05-February-09			Bond Future	9.2000	9.3550	111.2103	110.9875	3.00
03/11/2008	R153 On 05-February-09			Bond Future	9.2000	9.3550	111.2103	110.9875	3.00
03/11/2008	R153 On 05-February-09			Bond Future	9.2000	9.3550	111.2103	110.9875	3.00
03/11/2008	R153 On 05-February-09			Bond Future	9.2000	9.3550	111.2103	110.9875	3.00
03/11/2008	R153 On 05-February-09			Bond Future	9.2000	9.3550	111.2103	110.9875	3.00
03/11/2008	R153 On 05-February-09			Bond Future	9.2000	9.3550	111.2103	110.9875	3.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2008	R153 On 05-February-09			Bond Future	9.2000	9.3550	111.2103	110.9875	3.00
03/11/2008	R153 On 07-May-09			Bond Future	8.8300	9.0150	107.5664	107.3377	0.00
03/11/2008	R153 On 07-May-09			Bond Future	8.8300	9.0150	107.5664	107.3377	0.00
03/11/2008	R153 On 07-May-09			Bond Future	8.8300	9.0150	107.5664	107.3377	0.00
03/11/2008	R153 On 07-May-09			Bond Future	8.8300	9.0150	107.5664	107.3377	0.00
03/11/2008	R153 On 07-May-09			Bond Future	8.8300	9.0150	107.5664	107.3377	0.00
03/11/2008	R153 On 07-May-09			Bond Future	8.8300	9.0150	107.5664	107.3377	0.00
03/11/2008	R153 On 07-May-09			Bond Future	8.8300	9.0150	107.5664	107.3377	0.00
03/11/2008	R153 On 07-May-09			Bond Future	8.8300	9.0150	107.5664	107.3377	0.00
03/11/2008	R153 On 06-August-09			Bond Future	8.3300	8.3280	110.4263	110.4294	0.00
03/11/2008	R153 On 06-August-09			Bond Future	8.3300	8.3280	110.4263	110.4294	0.00
03/11/2008	R153 On 06-August-09			Bond Future	8.3300	8.3280	110.4263	110.4294	0.00
03/11/2008	R153 On 06-August-09			Bond Future	8.3300	8.3280	110.4263	110.4294	0.00
03/11/2008	R153 On 06-August-09			Bond Future	8.3300	8.3280	110.4263	110.4294	0.00
03/11/2008	R153 On 06-August-09			Bond Future	8.3300	8.3280	110.4263	110.4294	0.00
03/11/2008	R153 On 06-August-09			Bond Future	8.3300	8.3280	110.4263	110.4294	0.00
03/11/2008	R153 On 06-August-09			Bond Future	8.3300	8.3280	110.4263	110.4294	0.00
03/11/2008	R153 On 06-August-09			Bond Future	8.3300	8.3280	110.4263	110.4294	0.00
03/11/2008	R153 On 06-November-08			Bond Future	9.5200	9.6520	108.1806	107.9653	3526.00
03/11/2008	R153 On 06-November-08			Bond Future	9.5200	9.6520	108.1806	107.9653	3526.00
03/11/2008	R153 On 06-November-08			Bond Future	9.5200	9.6520	108.1806	107.9653	3526.00
03/11/2008	R153 On 06-November-08			Bond Future	9.5200	9.6520	108.1806	107.9653	3526.00
03/11/2008	R153 On 06-November-08			Bond Future	9.5200	9.6520	108.1806	107.9653	3526.00
03/11/2008	R153 On 06-November-08			Bond Future	9.5200	9.6520	108.1806	107.9653	3526.00
03/11/2008	R153 On 06-November-08			Bond Future	9.5200	9.6520	108.1806	107.9653	3526.00
03/11/2008	R153 On 06-November-08			Bond Future	9.5200	9.6520	108.1806	107.9653	3526.00
03/11/2008	R153 On 06-November-08			Bond Future	9.5200	9.6520	108.1806	107.9653	3526.00
03/11/2008	R157 On 05-February-09			Bond Future	8.8400	8.9560	128.3996	127.7546	5095.00
03/11/2008	R157 On 05-February-09			Bond Future	8.8400	8.9560	128.3996	127.7546	5095.00
03/11/2008	R157 On 05-February-09			Bond Future	8.8400	8.9560	128.3996	127.7546	5095.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2008	R157 On 05-February-09			Bond Future	8.8400	8.9560	128.3996	127.7546	5095.00
03/11/2008	R157 On 05-February-09			Bond Future	8.8400	8.9560	128.3996	127.7546	5095.00
03/11/2008	R157 On 05-February-09			Bond Future	8.8400	8.9560	128.3996	127.7546	5095.00
03/11/2008	R157 On 05-February-09			Bond Future	8.8400	8.9560	128.3996	127.7546	5095.00
03/11/2008	R157 On 05-February-09			Bond Future	8.8400	8.9560	128.3996	127.7546	5095.00
03/11/2008	R157 On 07-May-09			Bond Future	8.7200	8.8380	125.0282	124.3666	0.00
03/11/2008	R157 On 07-May-09			Bond Future	8.7200	8.8380	125.0282	124.3666	0.00
03/11/2008	R157 On 07-May-09			Bond Future	8.7200	8.8380	125.0282	124.3666	0.00
03/11/2008	R157 On 07-May-09			Bond Future	8.7200	8.8380	125.0282	124.3666	0.00
03/11/2008	R157 On 07-May-09			Bond Future	8.7200	8.8380	125.0282	124.3666	0.00
03/11/2008	R157 On 07-May-09			Bond Future	8.7200	8.8380	125.0282	124.3666	0.00
03/11/2008	R157 On 07-May-09			Bond Future	8.7200	8.8380	125.0282	124.3666	0.00
03/11/2008	R157 On 07-May-09			Bond Future	8.7200	8.8380	125.0282	124.3666	0.00
03/11/2008	R157 On 06-August-09			Bond Future	8.6000	8.6790	128.3513	127.9254	2500.00
03/11/2008	R157 On 06-August-09			Bond Future	8.6000	8.6790	128.3513	127.9254	2500.00
03/11/2008	R157 On 06-August-09			Bond Future	8.6000	8.6790	128.3513	127.9254	2500.00
03/11/2008	R157 On 06-August-09			Bond Future	8.6000	8.6790	128.3513	127.9254	2500.00
03/11/2008	R157 On 06-August-09			Bond Future	8.6000	8.6790	128.3513	127.9254	2500.00
03/11/2008	R157 On 06-August-09			Bond Future	8.6000	8.6790	128.3513	127.9254	2500.00
03/11/2008	R157 On 06-August-09			Bond Future	8.6000	8.6790	128.3513	127.9254	2500.00
03/11/2008	R157 On 06-August-09			Bond Future	8.6000	8.6790	128.3513	127.9254	2500.00
03/11/2008	R157 On 06-August-09			Bond Future	8.6000	8.6790	128.3513	127.9254	2500.00
03/11/2008	R157 On 06-August-09			Bond Future	8.6000	8.6790	128.3513	127.9254	2500.00
03/11/2008	R157 On 06-November-08			Bond Future	8.9600	9.0730	124.9256	124.2992	9073.00
03/11/2008	R157 On 06-November-08			Bond Future	8.9600	9.0730	124.9256	124.2992	9073.00
03/11/2008	R157 On 06-November-08			Bond Future	8.9600	9.0730	124.9256	124.2992	9073.00
03/11/2008	R157 On 06-November-08			Bond Future	8.9600	9.0730	124.9256	124.2992	9073.00
03/11/2008	R157 On 06-November-08			Bond Future	8.9600	9.0730	124.9256	124.2992	9073.00
03/11/2008	R157 On 06-November-08			Bond Future	8.9600	9.0730	124.9256	124.2992	9073.00
03/11/2008	R157 On 06-November-08			Bond Future	8.9600	9.0730	124.9256	124.2992	9073.00
03/11/2008	R157 On 06-November-08			Bond Future	8.9600	9.0730	124.9256	124.2992	9073.00
03/11/2008	R157 On 06-November-08			Bond Future	8.9600	9.0730	124.9256	124.2992	9073.00
03/11/2008	R157 On 06-November-08			Bond Future	8.9600	9.0730	124.9256	124.2992	9073.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2008	R186 On 05-February-09			Bond Future	8.5600	8.6790	119.0712	117.8294	2650.00
03/11/2008	R186 On 05-February-09			Bond Future	8.5600	8.6790	119.0712	117.8294	2650.00
03/11/2008	R186 On 05-February-09			Bond Future	8.5600	8.6790	119.0712	117.8294	2650.00
03/11/2008	R186 On 05-February-09			Bond Future	8.5600	8.6790	119.0712	117.8294	2650.00
03/11/2008	R186 On 05-February-09			Bond Future	8.5600	8.6790	119.0712	117.8294	2650.00
03/11/2008	R186 On 05-February-09			Bond Future	8.5600	8.6790	119.0712	117.8294	2650.00
03/11/2008	R186 On 05-February-09			Bond Future	8.5600	8.6790	119.0712	117.8294	2650.00
03/11/2008	R186 On 05-February-09			Bond Future	8.5600	8.6790	119.0712	117.8294	2650.00
03/11/2008	R186 On 07-May-09			Bond Future	8.4700	8.5900	122.5345	121.2563	0.00
03/11/2008	R186 On 07-May-09			Bond Future	8.4700	8.5900	122.5345	121.2563	0.00
03/11/2008	R186 On 07-May-09			Bond Future	8.4700	8.5900	122.5345	121.2563	0.00
03/11/2008	R186 On 07-May-09			Bond Future	8.4700	8.5900	122.5345	121.2563	0.00
03/11/2008	R186 On 07-May-09			Bond Future	8.4700	8.5900	122.5345	121.2563	0.00
03/11/2008	R186 On 07-May-09			Bond Future	8.4700	8.5900	122.5345	121.2563	0.00
03/11/2008	R186 On 07-May-09			Bond Future	8.4700	8.5900	122.5345	121.2563	0.00
03/11/2008	R186 On 07-May-09			Bond Future	8.4700	8.5900	122.5345	121.2563	0.00
03/11/2008	R186 On 06-August-09			Bond Future	8.3800	8.5570	120.6731	118.8733	2500.00
03/11/2008	R186 On 06-August-09			Bond Future	8.3800	8.5570	120.6731	118.8733	2500.00
03/11/2008	R186 On 06-August-09			Bond Future	8.3800	8.5570	120.6731	118.8733	2500.00
03/11/2008	R186 On 06-August-09			Bond Future	8.3800	8.5570	120.6731	118.8733	2500.00
03/11/2008	R186 On 06-August-09			Bond Future	8.3800	8.5570	120.6731	118.8733	2500.00
03/11/2008	R186 On 06-August-09			Bond Future	8.3800	8.5570	120.6731	118.8733	2500.00
03/11/2008	R186 On 06-August-09			Bond Future	8.3800	8.5570	120.6731	118.8733	2500.00
03/11/2008	R186 On 06-August-09			Bond Future	8.3800	8.5570	120.6731	118.8733	2500.00
03/11/2008	R186 On 06-August-09			Bond Future	8.3800	8.5570	120.6731	118.8733	2500.00
03/11/2008	R186 On 06-November-08			Bond Future	8.6600	8.7740	120.8049	119.6006	4917.00
03/11/2008	R186 On 06-November-08			Bond Future	8.6600	8.7740	120.8049	119.6006	4917.00
03/11/2008	R186 On 06-November-08			Bond Future	8.6600	8.7740	120.8049	119.6006	4917.00
03/11/2008	R186 On 06-November-08			Bond Future	8.6600	8.7740	120.8049	119.6006	4917.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2008	R186 On 06-November-08			Bond Future	8.6600	8.7740	120.8049	119.6006	4917.00
03/11/2008	R186 On 06-November-08			Bond Future	8.6600	8.7740	120.8049	119.6006	4917.00
03/11/2008	R186 On 06-November-08			Bond Future	8.6600	8.7740	120.8049	119.6006	4917.00
03/11/2008	R186 On 06-November-08			Bond Future	8.6600	8.7740	120.8049	119.6006	4917.00
03/11/2008	R196 On 05-February-09			Bond Future	11.7500	11.5560	104.3949	104.4050	0.00
03/11/2008	R196 On 05-February-09			Bond Future	11.7500	11.5560	104.3949	104.4050	0.00
03/11/2008	R196 On 05-February-09			Bond Future	11.7500	11.5560	104.3949	104.4050	0.00
03/11/2008	R196 On 05-February-09			Bond Future	11.7500	11.5560	104.3949	104.4050	0.00
03/11/2008	R196 On 05-February-09			Bond Future	11.7500	11.5560	104.3949	104.4050	0.00
03/11/2008	R196 On 05-February-09			Bond Future	11.7500	11.5560	104.3949	104.4050	0.00
03/11/2008	R196 On 05-February-09			Bond Future	11.7500	11.5560	104.3949	104.4050	0.00
03/11/2008	R196 On 05-February-09			Bond Future	11.7500	11.5560	104.3949	104.4050	0.00
03/11/2008	R196 On 07-May-09			Bond Future	11.5400	11.5410	101.4678	101.4678	0.00
03/11/2008	R196 On 07-May-09			Bond Future	11.5400	11.5410	101.4678	101.4678	0.00
03/11/2008	R196 On 07-May-09			Bond Future	11.5400	11.5410	101.4678	101.4678	0.00
03/11/2008	R196 On 07-May-09			Bond Future	11.5400	11.5410	101.4678	101.4678	0.00
03/11/2008	R196 On 07-May-09			Bond Future	11.5400	11.5410	101.4678	101.4678	0.00
03/11/2008	R196 On 07-May-09			Bond Future	11.5400	11.5410	101.4678	101.4678	0.00
03/11/2008	R196 On 07-May-09			Bond Future	11.5400	11.5410	101.4678	101.4678	0.00
03/11/2008	R196 On 07-May-09			Bond Future	11.5400	11.5410	101.4678	101.4678	0.00
03/11/2008	R196 On 06-November-08			Bond Future	12.3200	12.2770	101.2746	101.2866	0.00
03/11/2008	R196 On 06-November-08			Bond Future	12.3200	12.2770	101.2746	101.2866	0.00
03/11/2008	R196 On 06-November-08			Bond Future	12.3200	12.2770	101.2746	101.2866	0.00
03/11/2008	R196 On 06-November-08			Bond Future	12.3200	12.2770	101.2746	101.2866	0.00
03/11/2008	R196 On 06-November-08			Bond Future	12.3200	12.2770	101.2746	101.2866	0.00
03/11/2008	R196 On 06-November-08			Bond Future	12.3200	12.2770	101.2746	101.2866	0.00
03/11/2008	R196 On 06-November-08			Bond Future	12.3200	12.2770	101.2746	101.2866	0.00
03/11/2008	R196 On 06-November-08			Bond Future	12.3200	12.2770	101.2746	101.2866	0.00
03/11/2008	R196 On 06-November-08			Bond Future	12.3200	12.2770	101.2746	101.2866	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
03/11/2008	R201 On 05-February-09			Bond Future	8.9300	9.0410	100.4125	99.9049	2.00
03/11/2008	R201 On 05-February-09			Bond Future	8.9300	9.0410	100.4125	99.9049	2.00
03/11/2008	R201 On 05-February-09			Bond Future	8.9300	9.0410	100.4125	99.9049	2.00
03/11/2008	R201 On 05-February-09			Bond Future	8.9300	9.0410	100.4125	99.9049	2.00
03/11/2008	R201 On 05-February-09			Bond Future	8.9300	9.0410	100.4125	99.9049	2.00
03/11/2008	R201 On 05-February-09			Bond Future	8.9300	9.0410	100.4125	99.9049	2.00
03/11/2008	R201 On 05-February-09			Bond Future	8.9300	9.0410	100.4125	99.9049	2.00
03/11/2008	R201 On 05-February-09			Bond Future	8.9300	9.0410	100.4125	99.9049	2.00
03/11/2008	R201 On 07-May-09			Bond Future	8.7600	8.8850	103.3363	102.8107	0.00
03/11/2008	R201 On 07-May-09			Bond Future	8.7600	8.8850	103.3363	102.8107	0.00
03/11/2008	R201 On 07-May-09			Bond Future	8.7600	8.8850	103.3363	102.8107	0.00
03/11/2008	R201 On 07-May-09			Bond Future	8.7600	8.8850	103.3363	102.8107	0.00
03/11/2008	R201 On 07-May-09			Bond Future	8.7600	8.8850	103.3363	102.8107	0.00
03/11/2008	R201 On 07-May-09			Bond Future	8.7600	8.8850	103.3363	102.8107	0.00
03/11/2008	R201 On 07-May-09			Bond Future	8.7600	8.8850	103.3363	102.8107	0.00
03/11/2008	R201 On 07-May-09			Bond Future	8.7600	8.8850	103.3363	102.8107	0.00
03/11/2008	R201 On 06-August-09			Bond Future	8.6100	8.8290	101.8239	100.8925	0.00
03/11/2008	R201 On 06-August-09			Bond Future	8.6100	8.8290	101.8239	100.8925	0.00
03/11/2008	R201 On 06-August-09			Bond Future	8.6100	8.8290	101.8239	100.8925	0.00
03/11/2008	R201 On 06-August-09			Bond Future	8.6100	8.8290	101.8239	100.8925	0.00
03/11/2008	R201 On 06-August-09			Bond Future	8.6100	8.8290	101.8239	100.8925	0.00
03/11/2008	R201 On 06-August-09			Bond Future	8.6100	8.8290	101.8239	100.8925	0.00
03/11/2008	R201 On 06-August-09			Bond Future	8.6100	8.8290	101.8239	100.8925	0.00
03/11/2008	R201 On 06-August-09			Bond Future	8.6100	8.8290	101.8239	100.8925	0.00
03/11/2008	R201 On 06-November-08			Bond Future	9.0900	9.2000	101.8301	101.3340	1000.00
03/11/2008	R201 On 06-November-08			Bond Future	9.0900	9.2000	101.8301	101.3340	1000.00
03/11/2008	R201 On 06-November-08			Bond Future	9.0900	9.2000	101.8301	101.3340	1000.00
03/11/2008	R201 On 06-November-08			Bond Future	9.0900	9.2000	101.8301	101.3340	1000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2008	R201 On 06-November-08			Bond Future	9.0900	9.2000	101.8301	101.3340	1000.00
03/11/2008	R201 On 06-November-08			Bond Future	9.0900	9.2000	101.8301	101.3340	1000.00
03/11/2008	R201 On 06-November-08			Bond Future	9.0900	9.2000	101.8301	101.3340	1000.00
03/11/2008	R201 On 06-November-08			Bond Future	9.0900	9.2000	101.8301	101.3340	1000.00
03/11/2008	R203 On 05-February-09			Bond Future	8.8400	8.9610	99.8713	99.1613	0.00
03/11/2008	R203 On 05-February-09			Bond Future	8.8400	8.9610	99.8713	99.1613	0.00
03/11/2008	R203 On 05-February-09			Bond Future	8.8400	8.9610	99.8713	99.1613	0.00
03/11/2008	R203 On 05-February-09			Bond Future	8.8400	8.9610	99.8713	99.1613	0.00
03/11/2008	R203 On 05-February-09			Bond Future	8.8400	8.9610	99.8713	99.1613	0.00
03/11/2008	R203 On 05-February-09			Bond Future	8.8400	8.9610	99.8713	99.1613	0.00
03/11/2008	R203 On 05-February-09			Bond Future	8.8400	8.9610	99.8713	99.1613	0.00
03/11/2008	R203 On 05-February-09			Bond Future	8.8400	8.9610	99.8713	99.1613	0.00
03/11/2008	R203 On 07-May-09			Bond Future	8.7100	8.8410	98.5818	97.8445	0.00
03/11/2008	R203 On 07-May-09			Bond Future	8.7100	8.8410	98.5818	97.8445	0.00
03/11/2008	R203 On 07-May-09			Bond Future	8.7100	8.8410	98.5818	97.8445	0.00
03/11/2008	R203 On 07-May-09			Bond Future	8.7100	8.8410	98.5818	97.8445	0.00
03/11/2008	R203 On 07-May-09			Bond Future	8.7100	8.8410	98.5818	97.8445	0.00
03/11/2008	R203 On 07-May-09			Bond Future	8.7100	8.8410	98.5818	97.8445	0.00
03/11/2008	R203 On 07-May-09			Bond Future	8.7100	8.8410	98.5818	97.8445	0.00
03/11/2008	R203 On 06-August-09			Bond Future	8.5900	8.7910	101.3785	100.2629	0.00
03/11/2008	R203 On 06-August-09			Bond Future	8.5900	8.7910	101.3785	100.2629	0.00
03/11/2008	R203 On 06-August-09			Bond Future	8.5900	8.7910	101.3785	100.2629	0.00
03/11/2008	R203 On 06-August-09			Bond Future	8.5900	8.7910	101.3785	100.2629	0.00
03/11/2008	R203 On 06-August-09			Bond Future	8.5900	8.7910	101.3785	100.2629	0.00
03/11/2008	R203 On 06-August-09			Bond Future	8.5900	8.7910	101.3785	100.2629	0.00
03/11/2008	R203 On 06-August-09			Bond Future	8.5900	8.7910	101.3785	100.2629	0.00
03/11/2008	R203 On 06-August-09			Bond Future	8.5900	8.7910	101.3785	100.2629	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
03/11/2008	R203 On 06-November-08			Bond Future	8.9600	9.0820	96.9884	96.2953	0.00
03/11/2008	R203 On 06-November-08			Bond Future	8.9600	9.0820	96.9884	96.2953	0.00
03/11/2008	R203 On 06-November-08			Bond Future	8.9600	9.0820	96.9884	96.2953	0.00
03/11/2008	R203 On 06-November-08			Bond Future	8.9600	9.0820	96.9884	96.2953	0.00
03/11/2008	R203 On 06-November-08			Bond Future	8.9600	9.0820	96.9884	96.2953	0.00
03/11/2008	R203 On 06-November-08			Bond Future	8.9600	9.0820	96.9884	96.2953	0.00
03/11/2008	R203 On 06-November-08			Bond Future	8.9600	9.0820	96.9884	96.2953	0.00
03/11/2008	R203 On 06-November-08			Bond Future	8.9600	9.0820	96.9884	96.2953	0.00
03/11/2008	R204 On 05-February-09			Bond Future	8.8500	8.9700	95.6071	94.8418	9.00
03/11/2008	R204 On 05-February-09			Bond Future	8.8500	8.9700	95.6071	94.8418	9.00
03/11/2008	R204 On 05-February-09			Bond Future	8.8500	8.9700	95.6071	94.8418	9.00
03/11/2008	R204 On 05-February-09			Bond Future	8.8500	8.9700	95.6071	94.8418	9.00
03/11/2008	R204 On 05-February-09			Bond Future	8.8500	8.9700	95.6071	94.8418	9.00
03/11/2008	R204 On 05-February-09			Bond Future	8.8500	8.9700	95.6071	94.8418	9.00
03/11/2008	R204 On 05-February-09			Bond Future	8.8500	8.9700	95.6071	94.8418	9.00
03/11/2008	R204 On 05-February-09			Bond Future	8.8500	8.9700	95.6071	94.8418	9.00
03/11/2008	R204 On 07-May-09			Bond Future	8.7400	8.8630	98.3917	97.6003	0.00
03/11/2008	R204 On 07-May-09			Bond Future	8.7400	8.8630	98.3917	97.6003	0.00
03/11/2008	R204 On 07-May-09			Bond Future	8.7400	8.8630	98.3917	97.6003	0.00
03/11/2008	R204 On 07-May-09			Bond Future	8.7400	8.8630	98.3917	97.6003	0.00
03/11/2008	R204 On 07-May-09			Bond Future	8.7400	8.8630	98.3917	97.6003	0.00
03/11/2008	R204 On 07-May-09			Bond Future	8.7400	8.8630	98.3917	97.6003	0.00
03/11/2008	R204 On 07-May-09			Bond Future	8.7400	8.8630	98.3917	97.6003	0.00
03/11/2008	R204 On 07-May-09			Bond Future	8.7400	8.8630	98.3917	97.6003	0.00
03/11/2008	R204 On 06-August-09			Bond Future	8.6300	8.8220	97.1180	95.9554	0.00
03/11/2008	R204 On 06-August-09			Bond Future	8.6300	8.8220	97.1180	95.9554	0.00
03/11/2008	R204 On 06-August-09			Bond Future	8.6300	8.8220	97.1180	95.9554	0.00
03/11/2008	R204 On 06-August-09			Bond Future	8.6300	8.8220	97.1180	95.9554	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
03/11/2008	R204 On 06-August-09			Bond Future	8.6300	8.8220	97.1180	95.9554	0.00
03/11/2008	R204 On 06-August-09			Bond Future	8.6300	8.8220	97.1180	95.9554	0.00
03/11/2008	R204 On 06-August-09			Bond Future	8.6300	8.8220	97.1180	95.9554	0.00
03/11/2008	R204 On 06-August-09			Bond Future	8.6300	8.8220	97.1180	95.9554	0.00
03/11/2008	R204 On 06-November-08			Bond Future	8.9600	9.0830	96.7883	96.0445	3126.00
03/11/2008	R204 On 06-November-08			Bond Future	8.9600	9.0830	96.7883	96.0445	3126.00
03/11/2008	R204 On 06-November-08			Bond Future	8.9600	9.0830	96.7883	96.0445	3126.00
03/11/2008	R204 On 06-November-08			Bond Future	8.9600	9.0830	96.7883	96.0445	3126.00
03/11/2008	R204 On 06-November-08			Bond Future	8.9600	9.0830	96.7883	96.0445	3126.00
03/11/2008	R204 On 06-November-08			Bond Future	8.9600	9.0830	96.7883	96.0445	3126.00
03/11/2008	R204 On 06-November-08			Bond Future	8.9600	9.0830	96.7883	96.0445	3126.00
03/11/2008	R204 On 06-November-08			Bond Future	8.9600	9.0830	96.7883	96.0445	3126.00
03/11/2008	R204 On 06-November-08			Bond Future	8.9600	9.0830	96.7883	96.0445	3126.00
03/11/2008	R206 On 05-February-09			Bond Future	8.9100	9.0290	94.9870	94.5529	0.00
03/11/2008	R206 On 05-February-09			Bond Future	8.9100	9.0290	94.9870	94.5529	0.00
03/11/2008	R206 On 05-February-09			Bond Future	8.9100	9.0290	94.9870	94.5529	0.00
03/11/2008	R206 On 05-February-09			Bond Future	8.9100	9.0290	94.9870	94.5529	0.00
03/11/2008	R206 On 05-February-09			Bond Future	8.9100	9.0290	94.9870	94.5529	0.00
03/11/2008	R206 On 05-February-09			Bond Future	8.9100	9.0290	94.9870	94.5529	0.00
03/11/2008	R206 On 05-February-09			Bond Future	8.9100	9.0290	94.9870	94.5529	0.00
03/11/2008	R206 On 05-February-09			Bond Future	8.9100	9.0290	94.9870	94.5529	0.00
03/11/2008	R206 On 07-May-09			Bond Future	8.7300	8.8550	97.7533	97.3072	0.00
03/11/2008	R206 On 07-May-09			Bond Future	8.7300	8.8550	97.7533	97.3072	0.00
03/11/2008	R206 On 07-May-09			Bond Future	8.7300	8.8550	97.7533	97.3072	0.00
03/11/2008	R206 On 07-May-09			Bond Future	8.7300	8.8550	97.7533	97.3072	0.00
03/11/2008	R206 On 07-May-09			Bond Future	8.7300	8.8550	97.7533	97.3072	0.00
03/11/2008	R206 On 07-May-09			Bond Future	8.7300	8.8550	97.7533	97.3072	0.00
03/11/2008	R206 On 07-May-09			Bond Future	8.7300	8.8550	97.7533	97.3072	0.00
03/11/2008	R206 On 07-May-09			Bond Future	8.7300	8.8550	97.7533	97.3072	0.00
03/11/2008	R206 On 07-May-09			Bond Future	8.7300	8.8550	97.7533	97.3072	0.00
03/11/2008	R206 On 07-May-09			Bond Future	8.7300	8.8550	97.7533	97.3072	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
03/11/2008	R206 On 06-August-09			Bond Future	8.5500	8.7900	96.7452	95.9151	0.00
03/11/2008	R206 On 06-August-09			Bond Future	8.5500	8.7900	96.7452	95.9151	0.00
03/11/2008	R206 On 06-August-09			Bond Future	8.5500	8.7900	96.7452	95.9151	0.00
03/11/2008	R206 On 06-August-09			Bond Future	8.5500	8.7900	96.7452	95.9151	0.00
03/11/2008	R206 On 06-August-09			Bond Future	8.5500	8.7900	96.7452	95.9151	0.00
03/11/2008	R206 On 06-August-09			Bond Future	8.5500	8.7900	96.7452	95.9151	0.00
03/11/2008	R206 On 06-August-09			Bond Future	8.5500	8.7900	96.7452	95.9151	0.00
03/11/2008	R206 On 06-August-09			Bond Future	8.5500	8.7900	96.7452	95.9151	0.00
03/11/2008	R206 On 06-November-08			Bond Future	9.1000	9.2090	95.9158	95.4925	1730.00
03/11/2008	R206 On 06-November-08			Bond Future	9.1000	9.2090	95.9158	95.4925	1730.00
03/11/2008	R206 On 06-November-08			Bond Future	9.1000	9.2090	95.9158	95.4925	1730.00
03/11/2008	R206 On 06-November-08			Bond Future	9.1000	9.2090	95.9158	95.4925	1730.00
03/11/2008	R206 On 06-November-08			Bond Future	9.1000	9.2090	95.9158	95.4925	1730.00
03/11/2008	R206 On 06-November-08			Bond Future	9.1000	9.2090	95.9158	95.4925	1730.00
03/11/2008	R206 On 06-November-08			Bond Future	9.1000	9.2090	95.9158	95.4925	1730.00
03/11/2008	R206 On 06-November-08			Bond Future	9.1000	9.2090	95.9158	95.4925	1730.00
03/11/2008	R207 On 05-February-09			Bond Future	8.8500	8.9580	89.4815	88.7619	0.00
03/11/2008	R207 On 05-February-09			Bond Future	8.8500	8.9580	89.4815	88.7619	0.00
03/11/2008	R207 On 05-February-09			Bond Future	8.8500	8.9580	89.4815	88.7619	0.00
03/11/2008	R207 On 05-February-09			Bond Future	8.8500	8.9580	89.4815	88.7619	0.00
03/11/2008	R207 On 05-February-09			Bond Future	8.8500	8.9580	89.4815	88.7619	0.00
03/11/2008	R207 On 05-February-09			Bond Future	8.8500	8.9580	89.4815	88.7619	0.00
03/11/2008	R207 On 05-February-09			Bond Future	8.8500	8.9580	89.4815	88.7619	0.00
03/11/2008	R207 On 05-February-09			Bond Future	8.8500	8.9580	89.4815	88.7619	0.00
03/11/2008	R207 On 07-May-09			Bond Future	8.7500	8.8610	92.0849	91.3486	0.00
03/11/2008	R207 On 07-May-09			Bond Future	8.7500	8.8610	92.0849	91.3486	0.00
03/11/2008	R207 On 07-May-09			Bond Future	8.7500	8.8610	92.0849	91.3486	0.00
03/11/2008	R207 On 07-May-09			Bond Future	8.7500	8.8610	92.0849	91.3486	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
03/11/2008	R207 On 07-May-09			Bond Future	8.7500	8.8610	92.0849	91.3486	0.00
03/11/2008	R207 On 07-May-09			Bond Future	8.7500	8.8610	92.0849	91.3486	0.00
03/11/2008	R207 On 07-May-09			Bond Future	8.7500	8.8610	92.0849	91.3486	0.00
03/11/2008	R207 On 07-May-09			Bond Future	8.7500	8.8610	92.0849	91.3486	0.00
03/11/2008	R207 On 06-August-09			Bond Future	8.6500	8.8240	91.0455	89.9555	0.00
03/11/2008	R207 On 06-August-09			Bond Future	8.6500	8.8240	91.0455	89.9555	0.00
03/11/2008	R207 On 06-August-09			Bond Future	8.6500	8.8240	91.0455	89.9555	0.00
03/11/2008	R207 On 06-August-09			Bond Future	8.6500	8.8240	91.0455	89.9555	0.00
03/11/2008	R207 On 06-August-09			Bond Future	8.6500	8.8240	91.0455	89.9555	0.00
03/11/2008	R207 On 06-August-09			Bond Future	8.6500	8.8240	91.0455	89.9555	0.00
03/11/2008	R207 On 06-August-09			Bond Future	8.6500	8.8240	91.0455	89.9555	0.00
03/11/2008	R207 On 06-August-09			Bond Future	8.6500	8.8240	91.0455	89.9555	0.00
03/11/2008	R207 On 06-August-09			Bond Future	8.6500	8.8240	91.0455	89.9555	0.00
03/11/2008	R207 On 06-November-08			Bond Future	8.9500	9.0630	90.4452	89.7499	0.00
03/11/2008	R207 On 06-November-08			Bond Future	8.9500	9.0630	90.4452	89.7499	0.00
03/11/2008	R207 On 06-November-08			Bond Future	8.9500	9.0630	90.4452	89.7499	0.00
03/11/2008	R207 On 06-November-08			Bond Future	8.9500	9.0630	90.4452	89.7499	0.00
03/11/2008	R207 On 06-November-08			Bond Future	8.9500	9.0630	90.4452	89.7499	0.00
03/11/2008	R207 On 06-November-08			Bond Future	8.9500	9.0630	90.4452	89.7499	0.00
03/11/2008	R207 On 06-November-08			Bond Future	8.9500	9.0630	90.4452	89.7499	0.00
03/11/2008	R207 On 06-November-08			Bond Future	8.9500	9.0630	90.4452	89.7499	0.00
03/11/2008	R208 On 05-February-09			Bond Future	8.8000	8.9140	87.3822	86.6007	0.00
03/11/2008	R208 On 05-February-09			Bond Future	8.8000	8.9140	87.3822	86.6007	0.00
03/11/2008	R208 On 05-February-09			Bond Future	8.8000	8.9140	87.3822	86.6007	0.00
03/11/2008	R208 On 05-February-09			Bond Future	8.8000	8.9140	87.3822	86.6007	0.00
03/11/2008	R208 On 05-February-09			Bond Future	8.8000	8.9140	87.3822	86.6007	0.00
03/11/2008	R208 On 05-February-09			Bond Future	8.8000	8.9140	87.3822	86.6007	0.00
03/11/2008	R208 On 05-February-09			Bond Future	8.8000	8.9140	87.3822	86.6007	0.00
03/11/2008	R208 On 05-February-09			Bond Future	8.8000	8.9140	87.3822	86.6007	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
03/11/2008	R208 On 07-May-09			Bond Future	8.7100	8.8400	86.4280	85.5758	0.00
03/11/2008	R208 On 07-May-09			Bond Future	8.7100	8.8400	86.4280	85.5758	0.00
03/11/2008	R208 On 07-May-09			Bond Future	8.7100	8.8400	86.4280	85.5758	0.00
03/11/2008	R208 On 07-May-09			Bond Future	8.7100	8.8400	86.4280	85.5758	0.00
03/11/2008	R208 On 07-May-09			Bond Future	8.7100	8.8400	86.4280	85.5758	0.00
03/11/2008	R208 On 07-May-09			Bond Future	8.7100	8.8400	86.4280	85.5758	0.00
03/11/2008	R208 On 07-May-09			Bond Future	8.7100	8.8400	86.4280	85.5758	0.00
03/11/2008	R208 On 07-May-09			Bond Future	8.7100	8.8400	86.4280	85.5758	0.00
03/11/2008	R208 On 06-August-09			Bond Future	8.6600	8.7980	88.6013	87.7282	0.00
03/11/2008	R208 On 06-August-09			Bond Future	8.6600	8.7980	88.6013	87.7282	0.00
03/11/2008	R208 On 06-August-09			Bond Future	8.6600	8.7980	88.6013	87.7282	0.00
03/11/2008	R208 On 06-August-09			Bond Future	8.6600	8.7980	88.6013	87.7282	0.00
03/11/2008	R208 On 06-August-09			Bond Future	8.6600	8.7980	88.6013	87.7282	0.00
03/11/2008	R208 On 06-August-09			Bond Future	8.6600	8.7980	88.6013	87.7282	0.00
03/11/2008	R208 On 06-August-09			Bond Future	8.6600	8.7980	88.6013	87.7282	0.00
03/11/2008	R208 On 06-August-09			Bond Future	8.6600	8.7980	88.6013	87.7282	0.00
03/11/2008	R208 On 06-August-09			Bond Future	8.6600	8.7980	88.6013	87.7282	0.00
03/11/2008	R208 On 06-August-09			Bond Future	8.6600	8.7980	88.6013	87.7282	0.00
03/11/2008	R208 On 06-November-08			Bond Future	8.9100	9.0240	84.7725	84.0124	0.00
03/11/2008	R208 On 06-November-08			Bond Future	8.9100	9.0240	84.7725	84.0124	0.00
03/11/2008	R208 On 06-November-08			Bond Future	8.9100	9.0240	84.7725	84.0124	0.00
03/11/2008	R208 On 06-November-08			Bond Future	8.9100	9.0240	84.7725	84.0124	0.00
03/11/2008	R208 On 06-November-08			Bond Future	8.9100	9.0240	84.7725	84.0124	0.00
03/11/2008	R208 On 06-November-08			Bond Future	8.9100	9.0240	84.7725	84.0124	0.00
03/11/2008	R208 On 06-November-08			Bond Future	8.9100	9.0240	84.7725	84.0124	0.00
03/11/2008	R208 On 06-November-08			Bond Future	8.9100	9.0240	84.7725	84.0124	0.00
03/11/2008	R208 On 06-November-08			Bond Future	8.9100	9.0240	84.7725	84.0124	0.00
03/11/2008	R209 On 05-February-09			Bond Future	8.1800	8.3040	81.3296	80.2556	0.00
03/11/2008	R209 On 05-February-09			Bond Future	8.1800	8.3040	81.3296	80.2556	0.00
03/11/2008	R209 On 05-February-09			Bond Future	8.1800	8.3040	81.3296	80.2556	0.00
03/11/2008	R209 On 05-February-09			Bond Future	8.1800	8.3040	81.3296	80.2556	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
03/11/2008	R209 On 05-February-09			Bond Future	8.1800	8.3040	81.3296	80.2556	0.00
03/11/2008	R209 On 05-February-09			Bond Future	8.1800	8.3040	81.3296	80.2556	0.00
03/11/2008	R209 On 05-February-09			Bond Future	8.1800	8.3040	81.3296	80.2556	0.00
03/11/2008	R209 On 05-February-09			Bond Future	8.1800	8.3040	81.3296	80.2556	0.00
03/11/2008	R209 On 07-May-09			Bond Future	8.1000	8.2270	80.5317	79.4259	0.00
03/11/2008	R209 On 07-May-09			Bond Future	8.1000	8.2270	80.5317	79.4259	0.00
03/11/2008	R209 On 07-May-09			Bond Future	8.1000	8.2270	80.5317	79.4259	0.00
03/11/2008	R209 On 07-May-09			Bond Future	8.1000	8.2270	80.5317	79.4259	0.00
03/11/2008	R209 On 07-May-09			Bond Future	8.1000	8.2270	80.5317	79.4259	0.00
03/11/2008	R209 On 07-May-09			Bond Future	8.1000	8.2270	80.5317	79.4259	0.00
03/11/2008	R209 On 07-May-09			Bond Future	8.1000	8.2270	80.5317	79.4259	0.00
03/11/2008	R209 On 06-August-09			Bond Future	8.0300	8.1900	82.8138	81.3815	0.00
03/11/2008	R209 On 06-August-09			Bond Future	8.0300	8.1900	82.8138	81.3815	0.00
03/11/2008	R209 On 06-August-09			Bond Future	8.0300	8.1900	82.8138	81.3815	0.00
03/11/2008	R209 On 06-August-09			Bond Future	8.0300	8.1900	82.8138	81.3815	0.00
03/11/2008	R209 On 06-August-09			Bond Future	8.0300	8.1900	82.8138	81.3815	0.00
03/11/2008	R209 On 06-August-09			Bond Future	8.0300	8.1900	82.8138	81.3815	0.00
03/11/2008	R209 On 06-August-09			Bond Future	8.0300	8.1900	82.8138	81.3815	0.00
03/11/2008	R209 On 06-August-09			Bond Future	8.0300	8.1900	82.8138	81.3815	0.00
03/11/2008	R209 On 06-August-09			Bond Future	8.0300	8.1900	82.8138	81.3815	0.00
03/11/2008	R209 On 06-November-08			Bond Future	8.2700	8.3850	78.9748	77.9331	5947.00
03/11/2008	R209 On 06-November-08			Bond Future	8.2700	8.3850	78.9748	77.9331	5947.00
03/11/2008	R209 On 06-November-08			Bond Future	8.2700	8.3850	78.9748	77.9331	5947.00
03/11/2008	R209 On 06-November-08			Bond Future	8.2700	8.3850	78.9748	77.9331	5947.00
03/11/2008	R209 On 06-November-08			Bond Future	8.2700	8.3850	78.9748	77.9331	5947.00
03/11/2008	R209 On 06-November-08			Bond Future	8.2700	8.3850	78.9748	77.9331	5947.00
03/11/2008	R209 On 06-November-08			Bond Future	8.2700	8.3850	78.9748	77.9331	5947.00
03/11/2008	R209 On 06-November-08			Bond Future	8.2700	8.3850	78.9748	77.9331	5947.00
03/11/2008	R209 On 06-November-08			Bond Future	8.2700	8.3850	78.9748	77.9331	5947.00
03/11/2008	R209 On 06-November-08			Bond Future	8.2700	8.3850	78.9748	77.9331	5947.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2008	TRT1 On 05-February-09			Index Future	278.5300	276.8160	278.5310	276.8160	0.00
03/11/2008	TRT1 On 05-February-09			Index Future	278.5300	276.8160	278.5310	276.8160	0.00
03/11/2008	TRT1 On 05-February-09			Index Future	278.5300	276.8160	278.5310	276.8160	0.00
03/11/2008	TRT1 On 05-February-09			Index Future	278.5300	276.8160	278.5310	276.8160	0.00
03/11/2008	TRT1 On 05-February-09			Index Future	278.5300	276.8160	278.5310	276.8160	0.00
03/11/2008	TRT1 On 05-February-09			Index Future	278.5300	276.8160	278.5310	276.8160	0.00
03/11/2008	TRT1 On 05-February-09			Index Future	278.5300	276.8160	278.5310	276.8160	0.00
03/11/2008	TRT1 On 05-February-09			Index Future	278.5300	276.8160	278.5310	276.8160	0.00
03/11/2008	TRT1 On 07-May-09			Index Future	286.5600	284.7900	286.5560	284.7900	0.00
03/11/2008	TRT1 On 07-May-09			Index Future	286.5600	284.7900	286.5560	284.7900	0.00
03/11/2008	TRT1 On 07-May-09			Index Future	286.5600	284.7900	286.5560	284.7900	0.00
03/11/2008	TRT1 On 07-May-09			Index Future	286.5600	284.7900	286.5560	284.7900	0.00
03/11/2008	TRT1 On 07-May-09			Index Future	286.5600	284.7900	286.5560	284.7900	0.00
03/11/2008	TRT1 On 07-May-09			Index Future	286.5600	284.7900	286.5560	284.7900	0.00
03/11/2008	TRT1 On 07-May-09			Index Future	286.5600	284.7900	286.5560	284.7900	0.00
03/11/2008	TRT1 On 07-May-09			Index Future	286.5600	284.7900	286.5560	284.7900	0.00
03/11/2008	TRT1 On 06-August-09			Index Future	287.1600	292.7640	287.1580	292.7640	0.00
03/11/2008	TRT1 On 06-August-09			Index Future	287.1600	292.7640	287.1580	292.7640	0.00
03/11/2008	TRT1 On 06-August-09			Index Future	287.1600	292.7640	287.1580	292.7640	0.00
03/11/2008	TRT1 On 06-August-09			Index Future	287.1600	292.7640	287.1580	292.7640	0.00
03/11/2008	TRT1 On 06-August-09			Index Future	287.1600	292.7640	287.1580	292.7640	0.00
03/11/2008	TRT1 On 06-August-09			Index Future	287.1600	292.7640	287.1580	292.7640	0.00
03/11/2008	TRT1 On 06-August-09			Index Future	287.1600	292.7640	287.1580	292.7640	0.00
03/11/2008	TRT1 On 06-August-09			Index Future	287.1600	292.7640	287.1580	292.7640	0.00
03/11/2008	TRT1 On 06-August-09			Index Future	287.1600	292.7640	287.1580	292.7640	0.00
03/11/2008	TRT1 On 06-November-08			Index Future	270.7100	269.0410	270.7070	269.0410	300.00
03/11/2008	TRT1 On 06-November-08			Index Future	270.7100	269.0410	270.7070	269.0410	300.00
03/11/2008	TRT1 On 06-November-08			Index Future	270.7100	269.0410	270.7070	269.0410	300.00
03/11/2008	TRT1 On 06-November-08			Index Future	270.7100	269.0410	270.7070	269.0410	300.00
03/11/2008	TRT1 On 06-November-08			Index Future	270.7100	269.0410	270.7070	269.0410	300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2008	TRT1 On 06-November-08			Index Future	270.7100	269.0410	270.7070	269.0410	300.00
03/11/2008	TRT1 On 06-November-08			Index Future	270.7100	269.0410	270.7070	269.0410	300.00
03/11/2008	TRT1 On 06-November-08			Index Future	270.7100	269.0410	270.7070	269.0410	300.00
03/11/2008	ZAAD On 16-March-09			Currency Future	6.7700	6.7467	6.7654	6.7467	1736.00
03/11/2008	ZAAD On 16-March-09			Currency Future	6.7700	6.7467	6.7654	6.7467	1736.00
03/11/2008	ZAAD On 16-March-09			Currency Future	6.7700	6.7467	6.7654	6.7467	1736.00
03/11/2008	ZAAD On 16-March-09			Currency Future	6.7700	6.7467	6.7654	6.7467	1736.00
03/11/2008	ZAAD On 16-March-09			Currency Future	6.7700	6.7467	6.7654	6.7467	1736.00
03/11/2008	ZAAD On 16-March-09			Currency Future	6.7700	6.7467	6.7654	6.7467	1736.00
03/11/2008	ZAAD On 16-March-09			Currency Future	6.7700	6.7467	6.7654	6.7467	1736.00
03/11/2008	ZAAD On 16-March-09			Currency Future	6.7700	6.7467	6.7654	6.7467	1736.00
03/11/2008	ZAAD On 12-June-09			Currency Future	6.8800	6.8607	6.8783	6.8607	600.00
03/11/2008	ZAAD On 12-June-09			Currency Future	6.8800	6.8607	6.8783	6.8607	600.00
03/11/2008	ZAAD On 12-June-09			Currency Future	6.8800	6.8607	6.8783	6.8607	600.00
03/11/2008	ZAAD On 12-June-09			Currency Future	6.8800	6.8607	6.8783	6.8607	600.00
03/11/2008	ZAAD On 12-June-09			Currency Future	6.8800	6.8607	6.8783	6.8607	600.00
03/11/2008	ZAAD On 12-June-09			Currency Future	6.8800	6.8607	6.8783	6.8607	600.00
03/11/2008	ZAAD On 12-June-09			Currency Future	6.8800	6.8607	6.8783	6.8607	600.00
03/11/2008	ZAAD On 12-June-09			Currency Future	6.8800	6.8607	6.8783	6.8607	600.00
03/11/2008	ZAAD On 12-December-08			Currency Future	6.6500	6.6276	6.6461	6.6276	7413.00
03/11/2008	ZAAD On 12-December-08			Currency Future	6.6500	6.6276	6.6461	6.6276	7413.00
03/11/2008	ZAAD On 12-December-08			Currency Future	6.6500	6.6276	6.6461	6.6276	7413.00
03/11/2008	ZAAD On 12-December-08			Currency Future	6.6500	6.6276	6.6461	6.6276	7413.00
03/11/2008	ZAAD On 12-December-08			Currency Future	6.6500	6.6276	6.6461	6.6276	7413.00
03/11/2008	ZAAD On 12-December-08			Currency Future	6.6500	6.6276	6.6461	6.6276	7413.00
03/11/2008	ZAAD On 12-December-08			Currency Future	6.6500	6.6276	6.6461	6.6276	7413.00
03/11/2008	ZAAD On 12-December-08			Currency Future	6.6500	6.6276	6.6461	6.6276	7413.00
03/11/2008	ZAAD On 12-December-08			Currency Future	6.6500	6.6276	6.6461	6.6276	7413.00
03/11/2008	ZAAD On 12-December-08			Currency Future	6.6500	6.6276	6.6461	6.6276	7413.00
03/11/2008	ZAAD On 12-June-09	9.00	Call	Currency Future	472	459	472	459	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
03/11/2008	ZAAD On 12-June-09	8.75	Call	Currency Future	472	459	472	459	0.00
03/11/2008	ZAAD On 12-June-09	8.50	Call	Currency Future	472	459	472	459	0.00
03/11/2008	ZAAD On 12-June-09	8.25	Call	Currency Future	472	459	472	459	0.00
03/11/2008	ZAAD On 12-June-09	8.00	Call	Currency Future	472	459	472	459	0.00
03/11/2008	ZAAD On 12-June-09	7.75	Call	Currency Future	472	459	472	459	0.00
03/11/2008	ZAAD On 12-June-09	7.25	Call	Currency Future	472	459	472	459	0.00
03/11/2008	ZAAD On 12-June-09	7.00	Call	Currency Future	472	459	472	459	0.00
03/11/2008	ZAAD On 12-June-09	6.75	Call	Currency Future	472	459	472	459	0.00
03/11/2008	ZAAD On 12-June-09	6.50	Call	Currency Future	472	459	472	459	0.00
03/11/2008	ZAAD On 12-June-09	6.25	Call	Currency Future	472	459	472	459	0.00
03/11/2008	ZAAD On 12-June-09	7.50	Call	Currency Future	472	459	472	459	0.00
03/11/2008	ZAAD On 12-June-09	9.00	Put	Currency Future	994	999	994	999	0.00
03/11/2008	ZAAD On 12-June-09	8.75	Put	Currency Future	994	999	994	999	0.00
03/11/2008	ZAAD On 12-June-09	8.50	Put	Currency Future	994	999	994	999	0.00
03/11/2008	ZAAD On 12-June-09	8.25	Put	Currency Future	994	999	994	999	0.00
03/11/2008	ZAAD On 12-June-09	8.00	Put	Currency Future	994	999	994	999	0.00
03/11/2008	ZAAD On 12-June-09	7.75	Put	Currency Future	994	999	994	999	0.00
03/11/2008	ZAAD On 12-June-09	7.25	Put	Currency Future	994	999	994	999	0.00
03/11/2008	ZAAD On 12-June-09	7.00	Put	Currency Future	994	999	994	999	0.00
03/11/2008	ZAAD On 12-June-09	6.75	Put	Currency Future	994	999	994	999	0.00
03/11/2008	ZAAD On 12-June-09	6.50	Put	Currency Future	994	999	994	999	0.00
03/11/2008	ZAAD On 12-June-09	6.25	Put	Currency Future	994	999	994	999	0.00
03/11/2008	ZAAD On 12-June-09	7.50	Put	Currency Future	994	999	994	999	0.00
03/11/2008	ZAAD On 12-December-08	9.00	Call	Currency Future	207	216	207	216	0.00
03/11/2008	ZAAD On 12-December-08	8.75	Call	Currency Future	207	216	207	216	0.00
03/11/2008	ZAAD On 12-December-08	8.50	Call	Currency Future	207	216	207	216	0.00
03/11/2008	ZAAD On 12-December-08	8.25	Call	Currency Future	207	216	207	216	0.00
03/11/2008	ZAAD On 12-December-08	8.00	Call	Currency Future	207	216	207	216	0.00
03/11/2008	ZAAD On 12-December-08	7.75	Call	Currency Future	207	216	207	216	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2008	ZAAD On 12-December-08	7.50	Call	Currency Future	207	216	207	216	0.00
03/11/2008	ZAAD On 12-December-08	7.00	Call	Currency Future	207	216	207	216	0.00
03/11/2008	ZAAD On 12-December-08	6.75	Call	Currency Future	207	216	207	216	0.00
03/11/2008	ZAAD On 12-December-08	6.50	Call	Currency Future	207	216	207	216	0.00
03/11/2008	ZAAD On 12-December-08	7.25	Call	Currency Future	207	216	207	216	0.00
03/11/2008	ZAAD On 12-December-08	9.00	Put	Currency Future	761	788	761	788	0.00
03/11/2008	ZAAD On 12-December-08	8.75	Put	Currency Future	761	788	761	788	0.00
03/11/2008	ZAAD On 12-December-08	8.50	Put	Currency Future	761	788	761	788	0.00
03/11/2008	ZAAD On 12-December-08	8.25	Put	Currency Future	761	788	761	788	0.00
03/11/2008	ZAAD On 12-December-08	8.00	Put	Currency Future	761	788	761	788	0.00
03/11/2008	ZAAD On 12-December-08	7.75	Put	Currency Future	761	788	761	788	0.00
03/11/2008	ZAAD On 12-December-08	7.50	Put	Currency Future	761	788	761	788	0.00
03/11/2008	ZAAD On 12-December-08	7.00	Put	Currency Future	761	788	761	788	0.00
03/11/2008	ZAAD On 12-December-08	6.75	Put	Currency Future	761	788	761	788	0.00
03/11/2008	ZAAD On 12-December-08	6.50	Put	Currency Future	761	788	761	788	0.00
03/11/2008	ZAAD On 12-December-08	7.25	Put	Currency Future	761	788	761	788	0.00
03/11/2008	ZAAD On 12-June-09	7.25	Call	Currency Future	729	717	729	717	0.00
03/11/2008	ZAAD On 12-June-09	7.25	Put	Currency Future	500	506	500	506	0.00
03/11/2008	ZAAD On 12-December-08	6.75	Call	Currency Future	498	501	498	501	0.00
03/11/2008	ZAAD On 12-December-08	9.25	Call	Currency Future	498	501	498	501	0.00
03/11/2008	ZAAD On 12-December-08	9.00	Call	Currency Future	498	501	498	501	0.00
03/11/2008	ZAAD On 12-December-08	8.75	Call	Currency Future	498	501	498	501	0.00
03/11/2008	ZAAD On 12-December-08	8.50	Call	Currency Future	498	501	498	501	0.00
03/11/2008	ZAAD On 12-December-08	8.25	Call	Currency Future	498	501	498	501	0.00
03/11/2008	ZAAD On 12-December-08	7.75	Call	Currency Future	498	501	498	501	0.00
03/11/2008	ZAAD On 12-December-08	7.50	Call	Currency Future	498	501	498	501	0.00
03/11/2008	ZAAD On 12-December-08	7.25	Call	Currency Future	498	501	498	501	0.00
03/11/2008	ZAAD On 12-December-08	7.00	Call	Currency Future	498	501	498	501	0.00
03/11/2008	ZAAD On 12-December-08	8.00	Call	Currency Future	498	501	498	501	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
03/11/2008	ZAAD On 12-December-08	6.75	Put	Currency Future	252	274	252	274	0.00
03/11/2008	ZAAD On 12-December-08	9.25	Put	Currency Future	252	274	252	274	0.00
03/11/2008	ZAAD On 12-December-08	9.00	Put	Currency Future	252	274	252	274	0.00
03/11/2008	ZAAD On 12-December-08	8.75	Put	Currency Future	252	274	252	274	0.00
03/11/2008	ZAAD On 12-December-08	8.50	Put	Currency Future	252	274	252	274	0.00
03/11/2008	ZAAD On 12-December-08	8.25	Put	Currency Future	252	274	252	274	0.00
03/11/2008	ZAAD On 12-December-08	7.75	Put	Currency Future	252	274	252	274	0.00
03/11/2008	ZAAD On 12-December-08	7.50	Put	Currency Future	252	274	252	274	0.00
03/11/2008	ZAAD On 12-December-08	7.25	Put	Currency Future	252	274	252	274	0.00
03/11/2008	ZAAD On 12-December-08	7.00	Put	Currency Future	252	274	252	274	0.00
03/11/2008	ZAAD On 12-December-08	8.00	Put	Currency Future	252	274	252	274	0.00
03/11/2008	ZAAD On 16-March-09	9.00	Call	Currency Future	481	478	481	478	0.00
03/11/2008	ZAAD On 16-March-09	8.75	Call	Currency Future	481	478	481	478	0.00
03/11/2008	ZAAD On 16-March-09	8.50	Call	Currency Future	481	478	481	478	0.00
03/11/2008	ZAAD On 16-March-09	8.25	Call	Currency Future	481	478	481	478	0.00
03/11/2008	ZAAD On 16-March-09	7.75	Call	Currency Future	481	478	481	478	0.00
03/11/2008	ZAAD On 16-March-09	7.50	Call	Currency Future	481	478	481	478	0.00
03/11/2008	ZAAD On 16-March-09	7.25	Call	Currency Future	481	478	481	478	0.00
03/11/2008	ZAAD On 16-March-09	7.00	Call	Currency Future	481	478	481	478	0.00
03/11/2008	ZAAD On 16-March-09	8.00	Call	Currency Future	481	478	481	478	0.00
03/11/2008	ZAAD On 16-March-09	9.00	Put	Currency Future	665	682	665	682	0.00
03/11/2008	ZAAD On 16-March-09	8.75	Put	Currency Future	665	682	665	682	0.00
03/11/2008	ZAAD On 16-March-09	8.50	Put	Currency Future	665	682	665	682	0.00
03/11/2008	ZAAD On 16-March-09	8.25	Put	Currency Future	665	682	665	682	0.00
03/11/2008	ZAAD On 16-March-09	7.75	Put	Currency Future	665	682	665	682	0.00
03/11/2008	ZAAD On 16-March-09	7.50	Put	Currency Future	665	682	665	682	0.00
03/11/2008	ZAAD On 16-March-09	7.25	Put	Currency Future	665	682	665	682	0.00
03/11/2008	ZAAD On 16-March-09	7.00	Put	Currency Future	665	682	665	682	0.00
03/11/2008	ZAAD On 16-March-09	8.00	Put	Currency Future	665	682	665	682	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
04/11/2008	\$ / R On 16-March-09			Currency Future	10.1800	10.1776	10.1801	10.1776	41596.00
04/11/2008	\$ / R On 16-March-09			Currency Future	10.1800	10.1776	10.1801	10.1776	41596.00
04/11/2008	\$ / R On 16-March-09			Currency Future	10.1800	10.1776	10.1801	10.1776	41596.00
04/11/2008	\$ / R On 16-March-09			Currency Future	10.1800	10.1776	10.1801	10.1776	41596.00
04/11/2008	\$ / R On 16-March-09			Currency Future	10.1800	10.1776	10.1801	10.1776	41596.00
04/11/2008	\$ / R On 16-March-09			Currency Future	10.1800	10.1776	10.1801	10.1776	41596.00
04/11/2008	\$ / R On 16-March-09			Currency Future	10.1800	10.1776	10.1801	10.1776	41596.00
04/11/2008	\$ / R On 16-March-09			Currency Future	10.1800	10.1776	10.1801	10.1776	41596.00
04/11/2008	\$ / R On 12-June-09			Currency Future	10.3900	10.3906	10.3940	10.3906	3067.00
04/11/2008	\$ / R On 12-June-09			Currency Future	10.3900	10.3906	10.3940	10.3906	3067.00
04/11/2008	\$ / R On 12-June-09			Currency Future	10.3900	10.3906	10.3940	10.3906	3067.00
04/11/2008	\$ / R On 12-June-09			Currency Future	10.3900	10.3906	10.3940	10.3906	3067.00
04/11/2008	\$ / R On 12-June-09			Currency Future	10.3900	10.3906	10.3940	10.3906	3067.00
04/11/2008	\$ / R On 12-June-09			Currency Future	10.3900	10.3906	10.3940	10.3906	3067.00
04/11/2008	\$ / R On 12-June-09			Currency Future	10.3900	10.3906	10.3940	10.3906	3067.00
04/11/2008	\$ / R On 12-June-09			Currency Future	10.3900	10.3906	10.3940	10.3906	3067.00
04/11/2008	\$ / R On 12-December-08			Currency Future	9.9400	9.9398	9.9425	9.9398	273587.00
04/11/2008	\$ / R On 12-December-08			Currency Future	9.9400	9.9398	9.9425	9.9398	273587.00
04/11/2008	\$ / R On 12-December-08			Currency Future	9.9400	9.9398	9.9425	9.9398	273587.00
04/11/2008	\$ / R On 12-December-08			Currency Future	9.9400	9.9398	9.9425	9.9398	273587.00
04/11/2008	\$ / R On 12-December-08			Currency Future	9.9400	9.9398	9.9425	9.9398	273587.00
04/11/2008	\$ / R On 12-December-08			Currency Future	9.9400	9.9398	9.9425	9.9398	273587.00
04/11/2008	\$ / R On 12-December-08			Currency Future	9.9400	9.9398	9.9425	9.9398	273587.00
04/11/2008	\$ / R On 12-December-08			Currency Future	9.9400	9.9398	9.9425	9.9398	273587.00
04/11/2008	\$ / R On 16-March-09	228.00	Call	Currency Future	1758	1763	1758	1763	0.00
04/11/2008	\$ / R On 16-March-09	228.00	Put	Currency Future	378	385	378	385	0.00
04/11/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	2170	2175	2170	2175	0.00
04/11/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	376	384	376	384	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
04/11/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	1834	1840	1834	1840	0.00
04/11/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	540	549	540	549	0.00
04/11/2008	\$ / R On 12-December-08	7.95	Call	Currency Future	47	54	47	54	0.00
04/11/2008	\$ / R On 12-December-08	7.90	Call	Currency Future	47	54	47	54	0.00
04/11/2008	\$ / R On 12-December-08	7.85	Call	Currency Future	47	54	47	54	0.00
04/11/2008	\$ / R On 12-December-08	7.80	Call	Currency Future	47	54	47	54	0.00
04/11/2008	\$ / R On 12-December-08	7.30	Call	Currency Future	47	54	47	54	0.00
04/11/2008	\$ / R On 12-December-08	7.70	Call	Currency Future	47	54	47	54	0.00
04/11/2008	\$ / R On 12-December-08	7.65	Call	Currency Future	47	54	47	54	0.00
04/11/2008	\$ / R On 12-December-08	7.60	Call	Currency Future	47	54	47	54	0.00
04/11/2008	\$ / R On 12-December-08	7.55	Call	Currency Future	47	54	47	54	0.00
04/11/2008	\$ / R On 12-December-08	7.45	Call	Currency Future	47	54	47	54	0.00
04/11/2008	\$ / R On 12-December-08	7.40	Call	Currency Future	47	54	47	54	0.00
04/11/2008	\$ / R On 12-December-08	7.35	Call	Currency Future	47	54	47	54	0.00
04/11/2008	\$ / R On 12-December-08	7.20	Call	Currency Future	47	54	47	54	0.00
04/11/2008	\$ / R On 12-December-08	7.15	Call	Currency Future	47	54	47	54	0.00
04/11/2008	\$ / R On 12-December-08	7.10	Call	Currency Future	47	54	47	54	0.00
04/11/2008	\$ / R On 12-December-08	7.05	Call	Currency Future	47	54	47	54	0.00
04/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	47	54	47	54	0.00
04/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	47	54	47	54	0.00
04/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	47	54	47	54	0.00
04/11/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	47	54	47	54	0.00
04/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	47	54	47	54	0.00
04/11/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	47	54	47	54	0.00
04/11/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	47	54	47	54	0.00
04/11/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	47	54	47	54	0.00
04/11/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	47	54	47	54	0.00
04/11/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	47	54	47	54	0.00
04/11/2008	\$ / R On 12-December-08	7.95	Put	Currency Future	3955	3964	3955	3964	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
04/11/2008	\$ / R On 12-December-08	7.90	Put	Currency Future	3955	3964	3955	3964	0.00
04/11/2008	\$ / R On 12-December-08	7.85	Put	Currency Future	3955	3964	3955	3964	0.00
04/11/2008	\$ / R On 12-December-08	7.80	Put	Currency Future	3955	3964	3955	3964	0.00
04/11/2008	\$ / R On 12-December-08	7.30	Put	Currency Future	3955	3964	3955	3964	0.00
04/11/2008	\$ / R On 12-December-08	7.70	Put	Currency Future	3955	3964	3955	3964	0.00
04/11/2008	\$ / R On 12-December-08	7.65	Put	Currency Future	3955	3964	3955	3964	0.00
04/11/2008	\$ / R On 12-December-08	7.60	Put	Currency Future	3955	3964	3955	3964	0.00
04/11/2008	\$ / R On 12-December-08	7.55	Put	Currency Future	3955	3964	3955	3964	0.00
04/11/2008	\$ / R On 12-December-08	7.45	Put	Currency Future	3955	3964	3955	3964	0.00
04/11/2008	\$ / R On 12-December-08	7.40	Put	Currency Future	3955	3964	3955	3964	0.00
04/11/2008	\$ / R On 12-December-08	7.35	Put	Currency Future	3955	3964	3955	3964	0.00
04/11/2008	\$ / R On 12-December-08	7.20	Put	Currency Future	3955	3964	3955	3964	0.00
04/11/2008	\$ / R On 12-December-08	7.15	Put	Currency Future	3955	3964	3955	3964	0.00
04/11/2008	\$ / R On 12-December-08	7.10	Put	Currency Future	3955	3964	3955	3964	0.00
04/11/2008	\$ / R On 12-December-08	7.05	Put	Currency Future	3955	3964	3955	3964	0.00
04/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	3955	3964	3955	3964	0.00
04/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	3955	3964	3955	3964	0.00
04/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	3955	3964	3955	3964	0.00
04/11/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	3955	3964	3955	3964	0.00
04/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	3955	3964	3955	3964	0.00
04/11/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	3955	3964	3955	3964	0.00
04/11/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	3955	3964	3955	3964	0.00
04/11/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	3955	3964	3955	3964	0.00
04/11/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	3955	3964	3955	3964	0.00
04/11/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	3955	3964	3955	3964	0.00
04/11/2008	\$ / R On 12-December-08	230.00	Call	Currency Future	98	0	98	0	0.00
04/11/2008	\$ / R On 12-December-08	230.00	Put	Currency Future	3106	0	3106	0	0.00
04/11/2008	\$ / R On 16-March-09	230.00	Call	Currency Future	917	0	917	0	0.00
04/11/2008	\$ / R On 16-March-09	230.00	Put	Currency Future	1137	0	1137	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
04/11/2008	£ / R On 16-March-09			Currency Future	16.1400	16.1638	16.1445	16.1638	17753.00
04/11/2008	£ / R On 16-March-09			Currency Future	16.1400	16.1638	16.1445	16.1638	17753.00
04/11/2008	£ / R On 16-March-09			Currency Future	16.1400	16.1638	16.1445	16.1638	17753.00
04/11/2008	£ / R On 16-March-09			Currency Future	16.1400	16.1638	16.1445	16.1638	17753.00
04/11/2008	£ / R On 16-March-09			Currency Future	16.1400	16.1638	16.1445	16.1638	17753.00
04/11/2008	£ / R On 16-March-09			Currency Future	16.1400	16.1638	16.1445	16.1638	17753.00
04/11/2008	£ / R On 16-March-09			Currency Future	16.1400	16.1638	16.1445	16.1638	17753.00
04/11/2008	£ / R On 16-March-09			Currency Future	16.1400	16.1638	16.1445	16.1638	17753.00
04/11/2008	£ / R On 12-June-09			Currency Future	16.4500	16.4643	16.4462	16.4643	0.00
04/11/2008	£ / R On 12-June-09			Currency Future	16.4500	16.4643	16.4462	16.4643	0.00
04/11/2008	£ / R On 12-June-09			Currency Future	16.4500	16.4643	16.4462	16.4643	0.00
04/11/2008	£ / R On 12-June-09			Currency Future	16.4500	16.4643	16.4462	16.4643	0.00
04/11/2008	£ / R On 12-June-09			Currency Future	16.4500	16.4643	16.4462	16.4643	0.00
04/11/2008	£ / R On 12-June-09			Currency Future	16.4500	16.4643	16.4462	16.4643	0.00
04/11/2008	£ / R On 12-June-09			Currency Future	16.4500	16.4643	16.4462	16.4643	0.00
04/11/2008	£ / R On 12-June-09			Currency Future	16.4500	16.4643	16.4462	16.4643	0.00
04/11/2008	£ / R On 12-December-08			Currency Future	15.8300	15.8405	15.8287	15.8405	21546.00
04/11/2008	£ / R On 12-December-08			Currency Future	15.8300	15.8405	15.8287	15.8405	21546.00
04/11/2008	£ / R On 12-December-08			Currency Future	15.8300	15.8405	15.8287	15.8405	21546.00
04/11/2008	£ / R On 12-December-08			Currency Future	15.8300	15.8405	15.8287	15.8405	21546.00
04/11/2008	£ / R On 12-December-08			Currency Future	15.8300	15.8405	15.8287	15.8405	21546.00
04/11/2008	£ / R On 12-December-08			Currency Future	15.8300	15.8405	15.8287	15.8405	21546.00
04/11/2008	£ / R On 12-December-08			Currency Future	15.8300	15.8405	15.8287	15.8405	21546.00
04/11/2008	£ / R On 12-December-08			Currency Future	15.8300	15.8405	15.8287	15.8405	21546.00
04/11/2008	£ / R On 12-June-09	8.00	Call	Currency Future	1055	1130	1055	1130	0.00
04/11/2008	£ / R On 12-June-09	8.00	Put	Currency Future	2409	2465	2409	2465	0.00
04/11/2008	£ / R On 12-December-08	8.25	Call	Currency Future	322	375	322	375	0.00
04/11/2008	£ / R On 12-December-08	8.25	Put	Currency Future	2144	2184	2144	2184	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
04/11/2008	£ / R On 12-June-09	7.00	Call	Currency Future	1248	1325	1248	1325	0.00
04/11/2008	£ / R On 12-June-09	7.00	Put	Currency Future	2052	2110	2052	2110	0.00
04/11/2008	£ / R On 12-December-08	7.50	Call	Currency Future	1456	1517	1456	1517	0.00
04/11/2008	£ / R On 12-December-08	7.50	Put	Currency Future	427	476	427	476	0.00
04/11/2008	£ / R On 12-December-08	7.25	Call	Currency Future	626	689	626	689	0.00
04/11/2008	£ / R On 12-December-08	7.25	Put	Currency Future	1347	1399	1347	1399	0.00
04/11/2008	£ / R On 16-March-09	7.00	Call	Currency Future	864	941	864	941	0.00
04/11/2008	£ / R On 16-March-09	7.00	Put	Currency Future	2070	2127	2070	2127	0.00
04/11/2008	£ / R On 12-June-09	7.00	Call	Currency Future	1140	1215	1140	1215	0.00
04/11/2008	£ / R On 12-June-09	7.00	Put	Currency Future	2243	2301	2243	2301	0.00
04/11/2008	£ / R On 16-March-09	8.25	Call	Currency Future	756	830	756	830	0.00
04/11/2008	£ / R On 16-March-09	8.25	Put	Currency Future	2311	2366	2311	2366	0.00
04/11/2008	£ / R On 12-June-09	8.00	Call	Currency Future	1088	1163	1088	1163	0.00
04/11/2008	£ / R On 12-June-09	8.00	Put	Currency Future	2342	2399	2342	2399	0.00
04/11/2008	£ / R On 16-March-09	8.55	Call	Currency Future	1465	0	1465	0	0.00
04/11/2008	£ / R On 16-March-09	8.45	Call	Currency Future	1465	0	1465	0	0.00
04/11/2008	£ / R On 16-March-09	9.00	Call	Currency Future	1465	0	1465	0	0.00
04/11/2008	£ / R On 16-March-09	8.75	Call	Currency Future	1465	0	1465	0	0.00
04/11/2008	£ / R On 16-March-09	8.50	Call	Currency Future	1465	0	1465	0	0.00
04/11/2008	£ / R On 16-March-09	8.25	Call	Currency Future	1465	0	1465	0	0.00
04/11/2008	£ / R On 16-March-09	8.00	Call	Currency Future	1465	0	1465	0	0.00
04/11/2008	£ / R On 16-March-09	7.75	Call	Currency Future	1465	0	1465	0	0.00
04/11/2008	£ / R On 16-March-09	7.50	Call	Currency Future	1465	0	1465	0	0.00
04/11/2008	£ / R On 16-March-09	7.25	Call	Currency Future	1465	0	1465	0	0.00
04/11/2008	£ / R On 16-March-09	7.00	Call	Currency Future	1465	0	1465	0	0.00
04/11/2008	£ / R On 16-March-09	6.75	Call	Currency Future	1465	0	1465	0	0.00
04/11/2008	£ / R On 16-March-09	8.55	Put	Currency Future	1070	0	1070	0	0.00
04/11/2008	£ / R On 16-March-09	8.45	Put	Currency Future	1070	0	1070	0	0.00
04/11/2008	£ / R On 16-March-09	9.00	Put	Currency Future	1070	0	1070	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
04/11/2008	£ / R On 16-March-09	8.75	Put	Currency Future	1070	0	1070	0	0.00
04/11/2008	£ / R On 16-March-09	8.50	Put	Currency Future	1070	0	1070	0	0.00
04/11/2008	£ / R On 16-March-09	8.25	Put	Currency Future	1070	0	1070	0	0.00
04/11/2008	£ / R On 16-March-09	8.00	Put	Currency Future	1070	0	1070	0	0.00
04/11/2008	£ / R On 16-March-09	7.75	Put	Currency Future	1070	0	1070	0	0.00
04/11/2008	£ / R On 16-March-09	7.50	Put	Currency Future	1070	0	1070	0	0.00
04/11/2008	£ / R On 16-March-09	7.25	Put	Currency Future	1070	0	1070	0	0.00
04/11/2008	£ / R On 16-March-09	7.00	Put	Currency Future	1070	0	1070	0	0.00
04/11/2008	£ / R On 16-March-09	6.75	Put	Currency Future	1070	0	1070	0	0.00
04/11/2008	£ / R On 16-March-09	9.25	Call	Currency Future	1425	0	1425	0	0.00
04/11/2008	£ / R On 16-March-09	9.00	Call	Currency Future	1425	0	1425	0	0.00
04/11/2008	£ / R On 16-March-09	8.75	Call	Currency Future	1425	0	1425	0	0.00
04/11/2008	£ / R On 16-March-09	8.50	Call	Currency Future	1425	0	1425	0	0.00
04/11/2008	£ / R On 16-March-09	8.25	Call	Currency Future	1425	0	1425	0	0.00
04/11/2008	£ / R On 16-March-09	8.00	Call	Currency Future	1425	0	1425	0	0.00
04/11/2008	£ / R On 16-March-09	7.75	Call	Currency Future	1425	0	1425	0	0.00
04/11/2008	£ / R On 16-March-09	7.50	Call	Currency Future	1425	0	1425	0	0.00
04/11/2008	£ / R On 16-March-09	9.25	Put	Currency Future	1131	0	1131	0	0.00
04/11/2008	£ / R On 16-March-09	9.00	Put	Currency Future	1131	0	1131	0	0.00
04/11/2008	£ / R On 16-March-09	8.75	Put	Currency Future	1131	0	1131	0	0.00
04/11/2008	£ / R On 16-March-09	8.50	Put	Currency Future	1131	0	1131	0	0.00
04/11/2008	£ / R On 16-March-09	8.25	Put	Currency Future	1131	0	1131	0	0.00
04/11/2008	£ / R On 16-March-09	8.00	Put	Currency Future	1131	0	1131	0	0.00
04/11/2008	£ / R On 16-March-09	7.75	Put	Currency Future	1131	0	1131	0	0.00
04/11/2008	£ / R On 16-March-09	7.50	Put	Currency Future	1131	0	1131	0	0.00
04/11/2008	£ / R On 16-March-09	8.45	Call	Currency Future	1384	0	1384	0	0.00
04/11/2008	£ / R On 16-March-09	8.60	Call	Currency Future	1384	0	1384	0	0.00
04/11/2008	£ / R On 16-March-09	8.55	Call	Currency Future	1384	0	1384	0	0.00
04/11/2008	£ / R On 16-March-09	9.25	Call	Currency Future	1384	0	1384	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
04/11/2008	£ / R On 16-March-09	9.00	Call	Currency Future	1384	0	1384	0	0.00
04/11/2008	£ / R On 16-March-09	8.75	Call	Currency Future	1384	0	1384	0	0.00
04/11/2008	£ / R On 16-March-09	8.50	Call	Currency Future	1384	0	1384	0	0.00
04/11/2008	£ / R On 16-March-09	8.25	Call	Currency Future	1384	0	1384	0	0.00
04/11/2008	£ / R On 16-March-09	8.00	Call	Currency Future	1384	0	1384	0	0.00
04/11/2008	£ / R On 16-March-09	7.75	Call	Currency Future	1384	0	1384	0	0.00
04/11/2008	£ / R On 16-March-09	7.50	Call	Currency Future	1384	0	1384	0	0.00
04/11/2008	£ / R On 16-March-09	8.45	Put	Currency Future	1190	0	1190	0	0.00
04/11/2008	£ / R On 16-March-09	8.60	Put	Currency Future	1190	0	1190	0	0.00
04/11/2008	£ / R On 16-March-09	8.55	Put	Currency Future	1190	0	1190	0	0.00
04/11/2008	£ / R On 16-March-09	9.25	Put	Currency Future	1190	0	1190	0	0.00
04/11/2008	£ / R On 16-March-09	9.00	Put	Currency Future	1190	0	1190	0	0.00
04/11/2008	£ / R On 16-March-09	8.75	Put	Currency Future	1190	0	1190	0	0.00
04/11/2008	£ / R On 16-March-09	8.50	Put	Currency Future	1190	0	1190	0	0.00
04/11/2008	£ / R On 16-March-09	8.25	Put	Currency Future	1190	0	1190	0	0.00
04/11/2008	£ / R On 16-March-09	8.00	Put	Currency Future	1190	0	1190	0	0.00
04/11/2008	£ / R On 16-March-09	7.75	Put	Currency Future	1190	0	1190	0	0.00
04/11/2008	£ / R On 16-March-09	7.50	Put	Currency Future	1190	0	1190	0	0.00
04/11/2008	€ / R On 16-March-09			Currency Future	13.0400	12.9621	13.0411	12.9621	15076.00
04/11/2008	€ / R On 16-March-09			Currency Future	13.0400	12.9621	13.0411	12.9621	15076.00
04/11/2008	€ / R On 16-March-09			Currency Future	13.0400	12.9621	13.0411	12.9621	15076.00
04/11/2008	€ / R On 16-March-09			Currency Future	13.0400	12.9621	13.0411	12.9621	15076.00
04/11/2008	€ / R On 16-March-09			Currency Future	13.0400	12.9621	13.0411	12.9621	15076.00
04/11/2008	€ / R On 16-March-09			Currency Future	13.0400	12.9621	13.0411	12.9621	15076.00
04/11/2008	€ / R On 16-March-09			Currency Future	13.0400	12.9621	13.0411	12.9621	15076.00
04/11/2008	€ / R On 16-March-09			Currency Future	13.0400	12.9621	13.0411	12.9621	15076.00
04/11/2008	€ / R On 12-June-09			Currency Future	13.3100	13.2255	13.3062	13.2255	50.00
04/11/2008	€ / R On 12-June-09			Currency Future	13.3100	13.2255	13.3062	13.2255	50.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2008	€ / R On 12-June-09			Currency Future	13.3100	13.2255	13.3062	13.2255	50.00
04/11/2008	€ / R On 12-June-09			Currency Future	13.3100	13.2255	13.3062	13.2255	50.00
04/11/2008	€ / R On 12-June-09			Currency Future	13.3100	13.2255	13.3062	13.2255	50.00
04/11/2008	€ / R On 12-June-09			Currency Future	13.3100	13.2255	13.3062	13.2255	50.00
04/11/2008	€ / R On 12-June-09			Currency Future	13.3100	13.2255	13.3062	13.2255	50.00
04/11/2008	€ / R On 12-June-09			Currency Future	13.3100	13.2255	13.3062	13.2255	50.00
04/11/2008	€ / R On 12-December-08			Currency Future	12.7700	12.6814	12.7685	12.6814	79621.00
04/11/2008	€ / R On 12-December-08			Currency Future	12.7700	12.6814	12.7685	12.6814	79621.00
04/11/2008	€ / R On 12-December-08			Currency Future	12.7700	12.6814	12.7685	12.6814	79621.00
04/11/2008	€ / R On 12-December-08			Currency Future	12.7700	12.6814	12.7685	12.6814	79621.00
04/11/2008	€ / R On 12-December-08			Currency Future	12.7700	12.6814	12.7685	12.6814	79621.00
04/11/2008	€ / R On 12-December-08			Currency Future	12.7700	12.6814	12.7685	12.6814	79621.00
04/11/2008	€ / R On 12-December-08			Currency Future	12.7700	12.6814	12.7685	12.6814	79621.00
04/11/2008	€ / R On 12-December-08			Currency Future	12.7700	12.6814	12.7685	12.6814	79621.00
04/11/2008	€ / R On 12-June-09	9.25	Call	Currency Future	1364	1381	1364	1381	0.00
04/11/2008	€ / R On 12-June-09	8.75	Call	Currency Future	1364	1381	1364	1381	0.00
04/11/2008	€ / R On 12-June-09	8.25	Call	Currency Future	1364	1381	1364	1381	0.00
04/11/2008	€ / R On 12-June-09	7.50	Call	Currency Future	1364	1381	1364	1381	0.00
04/11/2008	€ / R On 12-June-09	7.25	Call	Currency Future	1364	1381	1364	1381	0.00
04/11/2008	€ / R On 12-June-09	7.00	Call	Currency Future	1364	1381	1364	1381	0.00
04/11/2008	€ / R On 12-June-09	9.00	Call	Currency Future	1364	1381	1364	1381	0.00
04/11/2008	€ / R On 12-June-09	8.50	Call	Currency Future	1364	1381	1364	1381	0.00
04/11/2008	€ / R On 12-June-09	8.00	Call	Currency Future	1364	1381	1364	1381	0.00
04/11/2008	€ / R On 12-June-09	7.75	Call	Currency Future	1364	1381	1364	1381	0.00
04/11/2008	€ / R On 12-June-09	9.25	Put	Currency Future	958	1055	958	1055	0.00
04/11/2008	€ / R On 12-June-09	8.75	Put	Currency Future	958	1055	958	1055	0.00
04/11/2008	€ / R On 12-June-09	8.25	Put	Currency Future	958	1055	958	1055	0.00
04/11/2008	€ / R On 12-June-09	7.50	Put	Currency Future	958	1055	958	1055	0.00
04/11/2008	€ / R On 12-June-09	7.25	Put	Currency Future	958	1055	958	1055	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
04/11/2008	€ / R On 12-June-09	7.00	Put	Currency Future	958	1055	958	1055	0.00
04/11/2008	€ / R On 12-June-09	9.00	Put	Currency Future	958	1055	958	1055	0.00
04/11/2008	€ / R On 12-June-09	8.50	Put	Currency Future	958	1055	958	1055	0.00
04/11/2008	€ / R On 12-June-09	8.00	Put	Currency Future	958	1055	958	1055	0.00
04/11/2008	€ / R On 12-June-09	7.75	Put	Currency Future	958	1055	958	1055	0.00
04/11/2008	€ / R On 16-March-09	6.75	Call	Currency Future	1197	1205	1197	1205	0.00
04/11/2008	€ / R On 16-March-09	6.75	Put	Currency Future	756	843	756	843	0.00
04/11/2008	€ / R On 12-December-08	9.25	Call	Currency Future	830	825	830	825	0.00
04/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	830	825	830	825	0.00
04/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	830	825	830	825	0.00
04/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	830	825	830	825	0.00
04/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	830	825	830	825	0.00
04/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	830	825	830	825	0.00
04/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	830	825	830	825	0.00
04/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	830	825	830	825	0.00
04/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	830	825	830	825	0.00
04/11/2008	€ / R On 12-December-08	6.75	Call	Currency Future	830	825	830	825	0.00
04/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	830	825	830	825	0.00
04/11/2008	€ / R On 12-December-08	9.25	Put	Currency Future	561	643	561	643	0.00
04/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	561	643	561	643	0.00
04/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	561	643	561	643	0.00
04/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	561	643	561	643	0.00
04/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	561	643	561	643	0.00
04/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	561	643	561	643	0.00
04/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	561	643	561	643	0.00
04/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	561	643	561	643	0.00
04/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	561	643	561	643	0.00
04/11/2008	€ / R On 12-December-08	6.75	Put	Currency Future	561	643	561	643	0.00
04/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	561	643	561	643	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
04/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	77	86	77	86	0.00
04/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	3908	4005	3908	4005	0.00
04/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	460	485	460	485	0.00
04/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	2769	2872	2769	2872	0.00
04/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	359	381	359	381	0.00
04/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	3467	3569	3467	3569	0.00
04/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	255	274	255	274	0.00
04/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	4164	4262	4164	4262	0.00
04/11/2008	€ / R On 12-December-08	9.25	Call	Currency Future	2506	2421	2506	2421	0.00
04/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	2506	2421	2506	2421	0.00
04/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	2506	2421	2506	2421	0.00
04/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	2506	2421	2506	2421	0.00
04/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	2506	2421	2506	2421	0.00
04/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	2506	2421	2506	2421	0.00
04/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	2506	2421	2506	2421	0.00
04/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	2506	2421	2506	2421	0.00
04/11/2008	€ / R On 12-December-08	6.75	Call	Currency Future	2506	2421	2506	2421	0.00
04/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	2506	2421	2506	2421	0.00
04/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	2506	2421	2506	2421	0.00
04/11/2008	€ / R On 12-December-08	9.25	Put	Currency Future	38	40	38	40	0.00
04/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	38	40	38	40	0.00
04/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	38	40	38	40	0.00
04/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	38	40	38	40	0.00
04/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	38	40	38	40	0.00
04/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	38	40	38	40	0.00
04/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	38	40	38	40	0.00
04/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	38	40	38	40	0.00
04/11/2008	€ / R On 12-December-08	6.75	Put	Currency Future	38	40	38	40	0.00
04/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	38	40	38	40	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
04/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	38	40	38	40	0.00
04/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	1771	1714	1771	1714	0.00
04/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	1771	1714	1771	1714	0.00
04/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	1771	1714	1771	1714	0.00
04/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	1771	1714	1771	1714	0.00
04/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	1771	1714	1771	1714	0.00
04/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	1771	1714	1771	1714	0.00
04/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	1771	1714	1771	1714	0.00
04/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	1771	1714	1771	1714	0.00
04/11/2008	€ / R On 12-December-08	6.75	Call	Currency Future	1771	1714	1771	1714	0.00
04/11/2008	€ / R On 12-December-08	6.50	Call	Currency Future	1771	1714	1771	1714	0.00
04/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	1771	1714	1771	1714	0.00
04/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	102	133	102	133	0.00
04/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	102	133	102	133	0.00
04/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	102	133	102	133	0.00
04/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	102	133	102	133	0.00
04/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	102	133	102	133	0.00
04/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	102	133	102	133	0.00
04/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	102	133	102	133	0.00
04/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	102	133	102	133	0.00
04/11/2008	€ / R On 12-December-08	6.75	Put	Currency Future	102	133	102	133	0.00
04/11/2008	€ / R On 12-December-08	6.50	Put	Currency Future	102	133	102	133	0.00
04/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	102	133	102	133	0.00
04/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	300	315	300	315	0.00
04/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	300	315	300	315	0.00
04/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	300	315	300	315	0.00
04/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	300	315	300	315	0.00
04/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	300	315	300	315	0.00
04/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	300	315	300	315	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
04/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	300	315	300	315	0.00
04/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	300	315	300	315	0.00
04/11/2008	€ / R On 12-December-08	6.75	Call	Currency Future	300	315	300	315	0.00
04/11/2008	€ / R On 12-December-08	6.50	Call	Currency Future	300	315	300	315	0.00
04/11/2008	€ / R On 12-December-08	6.25	Call	Currency Future	300	315	300	315	0.00
04/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	300	315	300	315	0.00
04/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	1831	1933	1831	1933	0.00
04/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	1831	1933	1831	1933	0.00
04/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	1831	1933	1831	1933	0.00
04/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	1831	1933	1831	1933	0.00
04/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	1831	1933	1831	1933	0.00
04/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	1831	1933	1831	1933	0.00
04/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	1831	1933	1831	1933	0.00
04/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	1831	1933	1831	1933	0.00
04/11/2008	€ / R On 12-December-08	6.75	Put	Currency Future	1831	1933	1831	1933	0.00
04/11/2008	€ / R On 12-December-08	6.50	Put	Currency Future	1831	1933	1831	1933	0.00
04/11/2008	€ / R On 12-December-08	6.25	Put	Currency Future	1831	1933	1831	1933	0.00
04/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	1831	1933	1831	1933	0.00
04/11/2008	€ / R On 12-December-08	9.25	Call	Currency Future	194	208	194	208	0.00
04/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	194	208	194	208	0.00
04/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	194	208	194	208	0.00
04/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	194	208	194	208	0.00
04/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	194	208	194	208	0.00
04/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	194	208	194	208	0.00
04/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	194	208	194	208	0.00
04/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	194	208	194	208	0.00
04/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	194	208	194	208	0.00
04/11/2008	€ / R On 12-December-08	6.75	Call	Currency Future	194	208	194	208	0.00
04/11/2008	€ / R On 12-December-08	6.50	Call	Currency Future	194	208	194	208	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
04/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	194	208	194	208	0.00
04/11/2008	€ / R On 12-December-08	9.25	Put	Currency Future	2525	2627	2525	2627	0.00
04/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	2525	2627	2525	2627	0.00
04/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	2525	2627	2525	2627	0.00
04/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	2525	2627	2525	2627	0.00
04/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	2525	2627	2525	2627	0.00
04/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	2525	2627	2525	2627	0.00
04/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	2525	2627	2525	2627	0.00
04/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	2525	2627	2525	2627	0.00
04/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	2525	2627	2525	2627	0.00
04/11/2008	€ / R On 12-December-08	6.75	Put	Currency Future	2525	2627	2525	2627	0.00
04/11/2008	€ / R On 12-December-08	6.50	Put	Currency Future	2525	2627	2525	2627	0.00
04/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	2525	2627	2525	2627	0.00
04/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	127	139	127	139	0.00
04/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	127	139	127	139	0.00
04/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	127	139	127	139	0.00
04/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	127	139	127	139	0.00
04/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	127	139	127	139	0.00
04/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	127	139	127	139	0.00
04/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	127	139	127	139	0.00
04/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	127	139	127	139	0.00
04/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	127	139	127	139	0.00
04/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	3258	3358	3258	3358	0.00
04/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	3258	3358	3258	3358	0.00
04/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	3258	3358	3258	3358	0.00
04/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	3258	3358	3258	3358	0.00
04/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	3258	3358	3258	3358	0.00
04/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	3258	3358	3258	3358	0.00
04/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	3258	3358	3258	3358	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
04/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	3258	3358	3258	3358	0.00
04/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	3258	3358	3258	3358	0.00
04/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	71	80	71	80	0.00
04/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	4003	4099	4003	4099	0.00
04/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	2550	2497	2550	2497	0.00
04/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	109	135	109	135	0.00
04/11/2008	€ / R On 16-March-09	230.00	Call	Currency Future	1909	1879	1909	1879	0.00
04/11/2008	€ / R On 16-March-09	230.00	Put	Currency Future	268	317	268	317	0.00
04/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	584	609	584	609	0.00
04/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	2143	2247	2143	2247	0.00
04/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	453	478	453	478	0.00
04/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	2812	2915	2812	2915	0.00
04/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	250	268	250	268	0.00
04/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	4208	4306	4208	4306	0.00
04/11/2008	€ / R On 12-December-08	230.00	Call	Currency Future	3289	0	3289	0	0.00
04/11/2008	€ / R On 12-December-08	230.00	Put	Currency Future	21	0	21	0	0.00
04/11/2008	€ / R On 16-March-09	9.25	Call	Currency Future	2506	0	2506	0	0.00
04/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	2506	0	2506	0	0.00
04/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	2506	0	2506	0	0.00
04/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	2506	0	2506	0	0.00
04/11/2008	€ / R On 16-March-09	8.25	Call	Currency Future	2506	0	2506	0	0.00
04/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	2506	0	2506	0	0.00
04/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	2506	0	2506	0	0.00
04/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	2506	0	2506	0	0.00
04/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	2506	0	2506	0	0.00
04/11/2008	€ / R On 16-March-09	7.00	Call	Currency Future	2506	0	2506	0	0.00
04/11/2008	€ / R On 16-March-09	6.75	Call	Currency Future	2506	0	2506	0	0.00
04/11/2008	€ / R On 16-March-09	9.25	Put	Currency Future	114	0	114	0	0.00
04/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	114	0	114	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
04/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	114	0	114	0	0.00
04/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	114	0	114	0	0.00
04/11/2008	€ / R On 16-March-09	8.25	Put	Currency Future	114	0	114	0	0.00
04/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	114	0	114	0	0.00
04/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	114	0	114	0	0.00
04/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	114	0	114	0	0.00
04/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	114	0	114	0	0.00
04/11/2008	€ / R On 16-March-09	7.00	Put	Currency Future	114	0	114	0	0.00
04/11/2008	€ / R On 16-March-09	6.75	Put	Currency Future	114	0	114	0	0.00
04/11/2008	€ / R On 16-March-09	8.55	Call	Currency Future	1014	0	1014	0	0.00
04/11/2008	€ / R On 16-March-09	8.45	Call	Currency Future	1014	0	1014	0	0.00
04/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	1014	0	1014	0	0.00
04/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	1014	0	1014	0	0.00
04/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	1014	0	1014	0	0.00
04/11/2008	€ / R On 16-March-09	8.25	Call	Currency Future	1014	0	1014	0	0.00
04/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	1014	0	1014	0	0.00
04/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	1014	0	1014	0	0.00
04/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	1014	0	1014	0	0.00
04/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	1014	0	1014	0	0.00
04/11/2008	€ / R On 16-March-09	7.00	Call	Currency Future	1014	0	1014	0	0.00
04/11/2008	€ / R On 16-March-09	8.55	Put	Currency Future	1022	0	1022	0	0.00
04/11/2008	€ / R On 16-March-09	8.45	Put	Currency Future	1022	0	1022	0	0.00
04/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	1022	0	1022	0	0.00
04/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	1022	0	1022	0	0.00
04/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	1022	0	1022	0	0.00
04/11/2008	€ / R On 16-March-09	8.25	Put	Currency Future	1022	0	1022	0	0.00
04/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	1022	0	1022	0	0.00
04/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	1022	0	1022	0	0.00
04/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	1022	0	1022	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
04/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	1022	0	1022	0	0.00
04/11/2008	€ / R On 16-March-09	7.00	Put	Currency Future	1022	0	1022	0	0.00
04/11/2008	€ / R On 16-March-09	9.25	Call	Currency Future	755	0	755	0	0.00
04/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	755	0	755	0	0.00
04/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	755	0	755	0	0.00
04/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	755	0	755	0	0.00
04/11/2008	€ / R On 16-March-09	8.25	Call	Currency Future	755	0	755	0	0.00
04/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	755	0	755	0	0.00
04/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	755	0	755	0	0.00
04/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	755	0	755	0	0.00
04/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	755	0	755	0	0.00
04/11/2008	€ / R On 16-March-09	7.00	Call	Currency Future	755	0	755	0	0.00
04/11/2008	€ / R On 16-March-09	9.25	Put	Currency Future	1564	0	1564	0	0.00
04/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	1564	0	1564	0	0.00
04/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	1564	0	1564	0	0.00
04/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	1564	0	1564	0	0.00
04/11/2008	€ / R On 16-March-09	8.25	Put	Currency Future	1564	0	1564	0	0.00
04/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	1564	0	1564	0	0.00
04/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	1564	0	1564	0	0.00
04/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	1564	0	1564	0	0.00
04/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	1564	0	1564	0	0.00
04/11/2008	€ / R On 16-March-09	7.00	Put	Currency Future	1564	0	1564	0	0.00
04/11/2008	€ / R On 16-March-09	8.55	Call	Currency Future	446	0	446	0	0.00
04/11/2008	€ / R On 16-March-09	8.45	Call	Currency Future	446	0	446	0	0.00
04/11/2008	€ / R On 16-March-09	9.25	Call	Currency Future	446	0	446	0	0.00
04/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	446	0	446	0	0.00
04/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	446	0	446	0	0.00
04/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	446	0	446	0	0.00
04/11/2008	€ / R On 16-March-09	8.25	Call	Currency Future	446	0	446	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
04/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	446	0	446	0	0.00
04/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	446	0	446	0	0.00
04/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	446	0	446	0	0.00
04/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	446	0	446	0	0.00
04/11/2008	€ / R On 16-March-09	7.00	Call	Currency Future	446	0	446	0	0.00
04/11/2008	€ / R On 16-March-09	8.55	Put	Currency Future	2855	0	2855	0	0.00
04/11/2008	€ / R On 16-March-09	8.45	Put	Currency Future	2855	0	2855	0	0.00
04/11/2008	€ / R On 16-March-09	9.25	Put	Currency Future	2855	0	2855	0	0.00
04/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	2855	0	2855	0	0.00
04/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	2855	0	2855	0	0.00
04/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	2855	0	2855	0	0.00
04/11/2008	€ / R On 16-March-09	8.25	Put	Currency Future	2855	0	2855	0	0.00
04/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	2855	0	2855	0	0.00
04/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	2855	0	2855	0	0.00
04/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	2855	0	2855	0	0.00
04/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	2855	0	2855	0	0.00
04/11/2008	€ / R On 16-March-09	7.00	Put	Currency Future	2855	0	2855	0	0.00
04/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	348	0	348	0	0.00
04/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	348	0	348	0	0.00
04/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	348	0	348	0	0.00
04/11/2008	€ / R On 16-March-09	8.25	Call	Currency Future	348	0	348	0	0.00
04/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	348	0	348	0	0.00
04/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	348	0	348	0	0.00
04/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	348	0	348	0	0.00
04/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	348	0	348	0	0.00
04/11/2008	€ / R On 16-March-09	7.00	Call	Currency Future	348	0	348	0	0.00
04/11/2008	€ / R On 16-March-09	6.75	Call	Currency Future	348	0	348	0	0.00
04/11/2008	€ / R On 16-March-09	6.50	Call	Currency Future	348	0	348	0	0.00
04/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	3557	0	3557	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
04/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	3557	0	3557	0	0.00
04/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	3557	0	3557	0	0.00
04/11/2008	€ / R On 16-March-09	8.25	Put	Currency Future	3557	0	3557	0	0.00
04/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	3557	0	3557	0	0.00
04/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	3557	0	3557	0	0.00
04/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	3557	0	3557	0	0.00
04/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	3557	0	3557	0	0.00
04/11/2008	€ / R On 16-March-09	7.00	Put	Currency Future	3557	0	3557	0	0.00
04/11/2008	€ / R On 16-March-09	6.75	Put	Currency Future	3557	0	3557	0	0.00
04/11/2008	€ / R On 16-March-09	6.50	Put	Currency Future	3557	0	3557	0	0.00
04/11/2008	€ / R On 12-June-09	8.20	Call	Currency Future	1288	0	1288	0	0.00
04/11/2008	€ / R On 12-June-09	8.30	Call	Currency Future	1288	0	1288	0	0.00
04/11/2008	€ / R On 12-June-09	9.25	Call	Currency Future	1288	0	1288	0	0.00
04/11/2008	€ / R On 12-June-09	9.00	Call	Currency Future	1288	0	1288	0	0.00
04/11/2008	€ / R On 12-June-09	8.75	Call	Currency Future	1288	0	1288	0	0.00
04/11/2008	€ / R On 12-June-09	8.50	Call	Currency Future	1288	0	1288	0	0.00
04/11/2008	€ / R On 12-June-09	8.25	Call	Currency Future	1288	0	1288	0	0.00
04/11/2008	€ / R On 12-June-09	8.00	Call	Currency Future	1288	0	1288	0	0.00
04/11/2008	€ / R On 12-June-09	7.75	Call	Currency Future	1288	0	1288	0	0.00
04/11/2008	€ / R On 12-June-09	7.50	Call	Currency Future	1288	0	1288	0	0.00
04/11/2008	€ / R On 12-June-09	7.25	Call	Currency Future	1288	0	1288	0	0.00
04/11/2008	€ / R On 12-June-09	7.00	Call	Currency Future	1288	0	1288	0	0.00
04/11/2008	€ / R On 12-June-09	6.75	Call	Currency Future	1288	0	1288	0	0.00
04/11/2008	€ / R On 12-June-09	8.20	Put	Currency Future	1082	0	1082	0	0.00
04/11/2008	€ / R On 12-June-09	8.30	Put	Currency Future	1082	0	1082	0	0.00
04/11/2008	€ / R On 12-June-09	9.25	Put	Currency Future	1082	0	1082	0	0.00
04/11/2008	€ / R On 12-June-09	9.00	Put	Currency Future	1082	0	1082	0	0.00
04/11/2008	€ / R On 12-June-09	8.75	Put	Currency Future	1082	0	1082	0	0.00
04/11/2008	€ / R On 12-June-09	8.50	Put	Currency Future	1082	0	1082	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
04/11/2008	€ / R On 12-June-09	8.25	Put	Currency Future	1082	0	1082	0	0.00
04/11/2008	€ / R On 12-June-09	8.00	Put	Currency Future	1082	0	1082	0	0.00
04/11/2008	€ / R On 12-June-09	7.75	Put	Currency Future	1082	0	1082	0	0.00
04/11/2008	€ / R On 12-June-09	7.50	Put	Currency Future	1082	0	1082	0	0.00
04/11/2008	€ / R On 12-June-09	7.25	Put	Currency Future	1082	0	1082	0	0.00
04/11/2008	€ / R On 12-June-09	7.00	Put	Currency Future	1082	0	1082	0	0.00
04/11/2008	€ / R On 12-June-09	6.75	Put	Currency Future	1082	0	1082	0	0.00
04/11/2008	€ / R On 12-June-09	9.00	Call	Currency Future	1104	0	1104	0	0.00
04/11/2008	€ / R On 12-June-09	8.75	Call	Currency Future	1104	0	1104	0	0.00
04/11/2008	€ / R On 12-June-09	8.50	Call	Currency Future	1104	0	1104	0	0.00
04/11/2008	€ / R On 12-June-09	8.25	Call	Currency Future	1104	0	1104	0	0.00
04/11/2008	€ / R On 12-June-09	8.00	Call	Currency Future	1104	0	1104	0	0.00
04/11/2008	€ / R On 12-June-09	7.75	Call	Currency Future	1104	0	1104	0	0.00
04/11/2008	€ / R On 12-June-09	7.50	Call	Currency Future	1104	0	1104	0	0.00
04/11/2008	€ / R On 12-June-09	7.25	Call	Currency Future	1104	0	1104	0	0.00
04/11/2008	€ / R On 12-June-09	7.00	Call	Currency Future	1104	0	1104	0	0.00
04/11/2008	€ / R On 12-June-09	6.75	Call	Currency Future	1104	0	1104	0	0.00
04/11/2008	€ / R On 12-June-09	6.50	Call	Currency Future	1104	0	1104	0	0.00
04/11/2008	€ / R On 12-June-09	6.25	Call	Currency Future	1104	0	1104	0	0.00
04/11/2008	€ / R On 12-June-09	9.00	Put	Currency Future	1397	0	1397	0	0.00
04/11/2008	€ / R On 12-June-09	8.75	Put	Currency Future	1397	0	1397	0	0.00
04/11/2008	€ / R On 12-June-09	8.50	Put	Currency Future	1397	0	1397	0	0.00
04/11/2008	€ / R On 12-June-09	8.25	Put	Currency Future	1397	0	1397	0	0.00
04/11/2008	€ / R On 12-June-09	8.00	Put	Currency Future	1397	0	1397	0	0.00
04/11/2008	€ / R On 12-June-09	7.75	Put	Currency Future	1397	0	1397	0	0.00
04/11/2008	€ / R On 12-June-09	7.50	Put	Currency Future	1397	0	1397	0	0.00
04/11/2008	€ / R On 12-June-09	7.25	Put	Currency Future	1397	0	1397	0	0.00
04/11/2008	€ / R On 12-June-09	7.00	Put	Currency Future	1397	0	1397	0	0.00
04/11/2008	€ / R On 12-June-09	6.75	Put	Currency Future	1397	0	1397	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
04/11/2008	€ / R On 12-June-09	6.50	Put	Currency Future	1397	0	1397	0	0.00
04/11/2008	€ / R On 12-June-09	6.25	Put	Currency Future	1397	0	1397	0	0.00
04/11/2008	ALBI On 05-February-09			Index Future	282.4000	280.5580	282.3990	280.5580	0.00
04/11/2008	ALBI On 05-February-09			Index Future	282.4000	280.5580	282.3990	280.5580	0.00
04/11/2008	ALBI On 05-February-09			Index Future	282.4000	280.5580	282.3990	280.5580	0.00
04/11/2008	ALBI On 05-February-09			Index Future	282.4000	280.5580	282.3990	280.5580	0.00
04/11/2008	ALBI On 05-February-09			Index Future	282.4000	280.5580	282.3990	280.5580	0.00
04/11/2008	ALBI On 05-February-09			Index Future	282.4000	280.5580	282.3990	280.5580	0.00
04/11/2008	ALBI On 05-February-09			Index Future	282.4000	280.5580	282.3990	280.5580	0.00
04/11/2008	ALBI On 07-May-09			Index Future	282.4000	280.7480	282.3990	280.7480	0.00
04/11/2008	ALBI On 07-May-09			Index Future	282.4000	280.7480	282.3990	280.7480	0.00
04/11/2008	ALBI On 07-May-09			Index Future	282.4000	280.7480	282.3990	280.7480	0.00
04/11/2008	ALBI On 07-May-09			Index Future	282.4000	280.7480	282.3990	280.7480	0.00
04/11/2008	ALBI On 07-May-09			Index Future	282.4000	280.7480	282.3990	280.7480	0.00
04/11/2008	ALBI On 07-May-09			Index Future	282.4000	280.7480	282.3990	280.7480	0.00
04/11/2008	ALBI On 07-May-09			Index Future	282.4000	280.7480	282.3990	280.7480	0.00
04/11/2008	ALBI On 07-May-09			Index Future	282.4000	280.7480	282.3990	280.7480	0.00
04/11/2008	ALBI On 06-August-09			Index Future	282.4000	288.8650	282.3990	288.8650	0.00
04/11/2008	ALBI On 06-August-09			Index Future	282.4000	288.8650	282.3990	288.8650	0.00
04/11/2008	ALBI On 06-August-09			Index Future	282.4000	288.8650	282.3990	288.8650	0.00
04/11/2008	ALBI On 06-August-09			Index Future	282.4000	288.8650	282.3990	288.8650	0.00
04/11/2008	ALBI On 06-August-09			Index Future	282.4000	288.8650	282.3990	288.8650	0.00
04/11/2008	ALBI On 06-August-09			Index Future	282.4000	288.8650	282.3990	288.8650	0.00
04/11/2008	ALBI On 06-August-09			Index Future	282.4000	288.8650	282.3990	288.8650	0.00
04/11/2008	ALBI On 06-August-09			Index Future	282.4000	288.8650	282.3990	288.8650	0.00
04/11/2008	ALBI On 06-August-09			Index Future	282.4000	288.8650	282.3990	288.8650	0.00
04/11/2008	ALBI On 06-August-09			Index Future	282.4000	288.8650	282.3990	288.8650	0.00
04/11/2008	ALBI On 06-November-08			Index Future	274.1300	272.3410	274.1270	272.3410	661.00
04/11/2008	ALBI On 06-November-08			Index Future	274.1300	272.3410	274.1270	272.3410	661.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2008	ALBI On 06-November-08			Index Future	274.1300	272.3410	274.1270	272.3410	661.00
04/11/2008	ALBI On 06-November-08			Index Future	274.1300	272.3410	274.1270	272.3410	661.00
04/11/2008	ALBI On 06-November-08			Index Future	274.1300	272.3410	274.1270	272.3410	661.00
04/11/2008	ALBI On 06-November-08			Index Future	274.1300	272.3410	274.1270	272.3410	661.00
04/11/2008	ALBI On 06-November-08			Index Future	274.1300	272.3410	274.1270	272.3410	661.00
04/11/2008	ALBI On 06-November-08			Index Future	274.1300	272.3410	274.1270	272.3410	661.00
04/11/2008	CRD1 On 05-February-09			Index Future	119.0000	118.5370	119.0030	118.5370	0.00
04/11/2008	CRD1 On 05-February-09			Index Future	119.0000	118.5370	119.0030	118.5370	0.00
04/11/2008	CRD1 On 05-February-09			Index Future	119.0000	118.5370	119.0030	118.5370	0.00
04/11/2008	CRD1 On 05-February-09			Index Future	119.0000	118.5370	119.0030	118.5370	0.00
04/11/2008	CRD1 On 05-February-09			Index Future	119.0000	118.5370	119.0030	118.5370	0.00
04/11/2008	CRD1 On 05-February-09			Index Future	119.0000	118.5370	119.0030	118.5370	0.00
04/11/2008	CRD1 On 05-February-09			Index Future	119.0000	118.5370	119.0030	118.5370	0.00
04/11/2008	CRD1 On 05-February-09			Index Future	119.0000	118.5370	119.0030	118.5370	0.00
04/11/2008	CRD1 On 07-May-09			Index Future	122.4300	121.9530	122.4320	121.9530	0.00
04/11/2008	CRD1 On 07-May-09			Index Future	122.4300	121.9530	122.4320	121.9530	0.00
04/11/2008	CRD1 On 07-May-09			Index Future	122.4300	121.9530	122.4320	121.9530	0.00
04/11/2008	CRD1 On 07-May-09			Index Future	122.4300	121.9530	122.4320	121.9530	0.00
04/11/2008	CRD1 On 07-May-09			Index Future	122.4300	121.9530	122.4320	121.9530	0.00
04/11/2008	CRD1 On 07-May-09			Index Future	122.4300	121.9530	122.4320	121.9530	0.00
04/11/2008	CRD1 On 07-May-09			Index Future	122.4300	121.9530	122.4320	121.9530	0.00
04/11/2008	CRD1 On 07-May-09			Index Future	122.4300	121.9530	122.4320	121.9530	0.00
04/11/2008	CRD1 On 06-August-09			Index Future	122.4300	123.2530	122.4320	123.2530	0.00
04/11/2008	CRD1 On 06-August-09			Index Future	122.4300	123.2530	122.4320	123.2530	0.00
04/11/2008	CRD1 On 06-August-09			Index Future	122.4300	123.2530	122.4320	123.2530	0.00
04/11/2008	CRD1 On 06-August-09			Index Future	122.4300	123.2530	122.4320	123.2530	0.00
04/11/2008	CRD1 On 06-August-09			Index Future	122.4300	123.2530	122.4320	123.2530	0.00
04/11/2008	CRD1 On 06-August-09			Index Future	122.4300	123.2530	122.4320	123.2530	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
04/11/2008	CRD1 On 06-August-09			Index Future	122.4300	123.2530	122.4320	123.2530	0.00
04/11/2008	CRD1 On 06-August-09			Index Future	122.4300	123.2530	122.4320	123.2530	0.00
04/11/2008	CRD1 On 06-November-08			Index Future	115.6600	115.2080	115.6590	115.2080	2.00
04/11/2008	CRD1 On 06-November-08			Index Future	115.6600	115.2080	115.6590	115.2080	2.00
04/11/2008	CRD1 On 06-November-08			Index Future	115.6600	115.2080	115.6590	115.2080	2.00
04/11/2008	CRD1 On 06-November-08			Index Future	115.6600	115.2080	115.6590	115.2080	2.00
04/11/2008	CRD1 On 06-November-08			Index Future	115.6600	115.2080	115.6590	115.2080	2.00
04/11/2008	CRD1 On 06-November-08			Index Future	115.6600	115.2080	115.6590	115.2080	2.00
04/11/2008	CRD1 On 06-November-08			Index Future	115.6600	115.2080	115.6590	115.2080	2.00
04/11/2008	CRD1 On 06-November-08			Index Future	115.6600	115.2080	115.6590	115.2080	2.00
04/11/2008	GOVI On 05-February-09			jGovi	283.8300	282.1775	283.8335	282.1775	275.00
04/11/2008	GOVI On 05-February-09			jGovi	283.8300	282.1775	283.8335	282.1775	275.00
04/11/2008	GOVI On 05-February-09			jGovi	283.8300	282.1775	283.8335	282.1775	275.00
04/11/2008	GOVI On 05-February-09			jGovi	283.8300	282.1775	283.8335	282.1775	275.00
04/11/2008	GOVI On 05-February-09			jGovi	283.8300	282.1775	283.8335	282.1775	275.00
04/11/2008	GOVI On 05-February-09			jGovi	283.8300	282.1775	283.8335	282.1775	275.00
04/11/2008	GOVI On 05-February-09			jGovi	283.8300	282.1775	283.8335	282.1775	275.00
04/11/2008	GOVI On 05-February-09			jGovi	283.8300	282.1775	283.8335	282.1775	275.00
04/11/2008	GOVI On 07-May-09			jGovi	292.0100	290.3075	292.0120	290.3075	0.00
04/11/2008	GOVI On 07-May-09			jGovi	292.0100	290.3075	292.0120	290.3075	0.00
04/11/2008	GOVI On 07-May-09			jGovi	292.0100	290.3075	292.0120	290.3075	0.00
04/11/2008	GOVI On 07-May-09			jGovi	292.0100	290.3075	292.0120	290.3075	0.00
04/11/2008	GOVI On 07-May-09			jGovi	292.0100	290.3075	292.0120	290.3075	0.00
04/11/2008	GOVI On 07-May-09			jGovi	292.0100	290.3075	292.0120	290.3075	0.00
04/11/2008	GOVI On 07-May-09			jGovi	292.0100	290.3075	292.0120	290.3075	0.00
04/11/2008	GOVI On 07-May-09			jGovi	292.0100	290.3075	292.0120	290.3075	0.00
04/11/2008	GOVI On 06-August-09			jGovi	299.4200	297.8210	299.4240	297.8210	0.00
04/11/2008	GOVI On 06-August-09			jGovi	299.4200	297.8210	299.4240	297.8210	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
04/11/2008	GOVI On 06-August-09			jGovi	299.4200	297.8210	299.4240	297.8210	0.00
04/11/2008	GOVI On 06-August-09			jGovi	299.4200	297.8210	299.4240	297.8210	0.00
04/11/2008	GOVI On 06-August-09			jGovi	299.4200	297.8210	299.4240	297.8210	0.00
04/11/2008	GOVI On 06-August-09			jGovi	299.4200	297.8210	299.4240	297.8210	0.00
04/11/2008	GOVI On 06-August-09			jGovi	299.4200	297.8210	299.4240	297.8210	0.00
04/11/2008	GOVI On 06-August-09			jGovi	299.4200	297.8210	299.4240	297.8210	0.00
04/11/2008	GOVI On 06-November-08			jGovi	275.8600	274.2510	275.8590	274.2510	85.00
04/11/2008	GOVI On 06-November-08			jGovi	275.8600	274.2510	275.8590	274.2510	85.00
04/11/2008	GOVI On 06-November-08			jGovi	275.8600	274.2510	275.8590	274.2510	85.00
04/11/2008	GOVI On 06-November-08			jGovi	275.8600	274.2510	275.8590	274.2510	85.00
04/11/2008	GOVI On 06-November-08			jGovi	275.8600	274.2510	275.8590	274.2510	85.00
04/11/2008	GOVI On 06-November-08			jGovi	275.8600	274.2510	275.8590	274.2510	85.00
04/11/2008	GOVI On 06-November-08			jGovi	275.8600	274.2510	275.8590	274.2510	85.00
04/11/2008	GOVI On 06-November-08			jGovi	275.8600	274.2510	275.8590	274.2510	85.00
04/11/2008	GOVI On 06-November-08			jGovi	275.8600	274.2510	275.8590	274.2510	85.00
04/11/2008	ILBI On 05-February-09			Index Future	345.1900	345.4080	345.1930	345.4080	0.00
04/11/2008	ILBI On 05-February-09			Index Future	345.1900	345.4080	345.1930	345.4080	0.00
04/11/2008	ILBI On 05-February-09			Index Future	345.1900	345.4080	345.1930	345.4080	0.00
04/11/2008	ILBI On 05-February-09			Index Future	345.1900	345.4080	345.1930	345.4080	0.00
04/11/2008	ILBI On 05-February-09			Index Future	345.1900	345.4080	345.1930	345.4080	0.00
04/11/2008	ILBI On 05-February-09			Index Future	345.1900	345.4080	345.1930	345.4080	0.00
04/11/2008	ILBI On 05-February-09			Index Future	345.1900	345.4080	345.1930	345.4080	0.00
04/11/2008	ILBI On 05-February-09			Index Future	345.1900	345.4080	345.1930	345.4080	0.00
04/11/2008	ILBI On 07-May-09			Index Future	345.1900	355.8660	345.1930	355.8660	0.00
04/11/2008	ILBI On 07-May-09			Index Future	345.1900	355.8660	345.1930	355.8660	0.00
04/11/2008	ILBI On 07-May-09			Index Future	345.1900	355.8660	345.1930	355.8660	0.00
04/11/2008	ILBI On 07-May-09			Index Future	345.1900	355.8660	345.1930	355.8660	0.00
04/11/2008	ILBI On 07-May-09			Index Future	345.1900	355.8660	345.1930	355.8660	0.00
04/11/2008	ILBI On 07-May-09			Index Future	345.1900	355.8660	345.1930	355.8660	0.00
04/11/2008	ILBI On 07-May-09			Index Future	345.1900	355.8660	345.1930	355.8660	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
04/11/2008	ILBI On 07-May-09			Index Future	345.1900	355.8660	345.1930	355.8660	0.00
04/11/2008	ILBI On 07-May-09			Index Future	345.1900	355.8660	345.1930	355.8660	0.00
04/11/2008	ILBI On 06-November-08			Index Future	335.2900	335.5200	335.2940	335.5200	1.00
04/11/2008	ILBI On 06-November-08			Index Future	335.2900	335.5200	335.2940	335.5200	1.00
04/11/2008	ILBI On 06-November-08			Index Future	335.2900	335.5200	335.2940	335.5200	1.00
04/11/2008	ILBI On 06-November-08			Index Future	335.2900	335.5200	335.2940	335.5200	1.00
04/11/2008	ILBI On 06-November-08			Index Future	335.2900	335.5200	335.2940	335.5200	1.00
04/11/2008	ILBI On 06-November-08			Index Future	335.2900	335.5200	335.2940	335.5200	1.00
04/11/2008	ILBI On 06-November-08			Index Future	335.2900	335.5200	335.2940	335.5200	1.00
04/11/2008	ILBI On 06-November-08			Index Future	335.2900	335.5200	335.2940	335.5200	1.00
04/11/2008	J153 On 31-August-10			jSwap	10.5500	10.6360	0.0544	0.0559	0.00
04/11/2008	J153 On 31-August-10			jSwap	10.5500	10.6360	0.0544	0.0559	0.00
04/11/2008	J153 On 31-August-10			jSwap	10.5500	10.6360	0.0544	0.0559	0.00
04/11/2008	J153 On 31-August-10			jSwap	10.5500	10.6360	0.0544	0.0559	0.00
04/11/2008	J153 On 31-August-10			jSwap	10.5500	10.6360	0.0544	0.0559	0.00
04/11/2008	J153 On 31-August-10			jSwap	10.5500	10.6360	0.0544	0.0559	0.00
04/11/2008	J153 On 31-August-10			jSwap	10.5500	10.6360	0.0544	0.0559	0.00
04/11/2008	J153 On 31-August-10			jSwap	10.5500	10.6360	0.0544	0.0559	0.00
04/11/2008	J157 On 15-September-15			jSwap	9.2300	9.3100	0.0012	0.0031	0.00
04/11/2008	J157 On 15-September-15			jSwap	9.2300	9.3100	0.0012	0.0031	0.00
04/11/2008	J157 On 15-September-15			jSwap	9.2300	9.3100	0.0012	0.0031	0.00
04/11/2008	J157 On 15-September-15			jSwap	9.2300	9.3100	0.0012	0.0031	0.00
04/11/2008	J157 On 15-September-15			jSwap	9.2300	9.3100	0.0012	0.0031	0.00
04/11/2008	J157 On 15-September-15			jSwap	9.2300	9.3100	0.0012	0.0031	0.00
04/11/2008	J157 On 15-September-15			jSwap	9.2300	9.3100	0.0012	0.0031	0.00
04/11/2008	J157 On 15-September-15			jSwap	9.2300	9.3100	0.0012	0.0031	0.00
04/11/2008	J186 On 21-December-26			jSwap	8.4400	8.5310	0.0886	0.0967	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
04/11/2008	J186 On 21-December-26			jSwap	8.4400	8.5310	0.0886	0.0967	0.00
04/11/2008	J186 On 21-December-26			jSwap	8.4400	8.5310	0.0886	0.0967	0.00
04/11/2008	J186 On 21-December-26			jSwap	8.4400	8.5310	0.0886	0.0967	0.00
04/11/2008	J186 On 21-December-26			jSwap	8.4400	8.5310	0.0886	0.0967	0.00
04/11/2008	J186 On 21-December-26			jSwap	8.4400	8.5310	0.0886	0.0967	0.00
04/11/2008	J186 On 21-December-26			jSwap	8.4400	8.5310	0.0886	0.0967	0.00
04/11/2008	J186 On 21-December-26			jSwap	8.4400	8.5310	0.0886	0.0967	0.00
04/11/2008	J201 On 22-December-14			jSwap	9.4500	9.5410	0.0959	0.1001	0.00
04/11/2008	J201 On 22-December-14			jSwap	9.4500	9.5410	0.0959	0.1001	0.00
04/11/2008	J201 On 22-December-14			jSwap	9.4500	9.5410	0.0959	0.1001	0.00
04/11/2008	J201 On 22-December-14			jSwap	9.4500	9.5410	0.0959	0.1001	0.00
04/11/2008	J201 On 22-December-14			jSwap	9.4500	9.5410	0.0959	0.1001	0.00
04/11/2008	J201 On 22-December-14			jSwap	9.4500	9.5410	0.0959	0.1001	0.00
04/11/2008	J201 On 22-December-14			jSwap	9.4500	9.5410	0.0959	0.1001	0.00
04/11/2008	J201 On 22-December-14			jSwap	9.4500	9.5410	0.0959	0.1001	0.00
04/11/2008	J203 On 15-September-17			jSwap	9.0700	9.1410	0.0955	0.0996	0.00
04/11/2008	J203 On 15-September-17			jSwap	9.0700	9.1410	0.0955	0.0996	0.00
04/11/2008	J203 On 15-September-17			jSwap	9.0700	9.1410	0.0955	0.0996	0.00
04/11/2008	J203 On 15-September-17			jSwap	9.0700	9.1410	0.0955	0.0996	0.00
04/11/2008	J203 On 15-September-17			jSwap	9.0700	9.1410	0.0955	0.0996	0.00
04/11/2008	J203 On 15-September-17			jSwap	9.0700	9.1410	0.0955	0.0996	0.00
04/11/2008	J203 On 15-September-17			jSwap	9.0700	9.1410	0.0955	0.0996	0.00
04/11/2008	J203 On 15-September-17			jSwap	9.0700	9.1410	0.0955	0.0996	0.00
04/11/2008	J204 On 21-December-18			jSwap	9.0900	9.1570	0.1095	0.1134	0.00
04/11/2008	J204 On 21-December-18			jSwap	9.0900	9.1570	0.1095	0.1134	0.00
04/11/2008	J204 On 21-December-18			jSwap	9.0900	9.1570	0.1095	0.1134	0.00
04/11/2008	J204 On 21-December-18			jSwap	9.0900	9.1570	0.1095	0.1134	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
04/11/2008	JFRA On 05-February-09			JFra	11.6000	11.6680	0.0281	0.0283	0.00
04/11/2008	JFRA On 07-May-09			JFra	10.6300	10.7270	0.0258	0.0261	0.00
04/11/2008	JFRA On 07-May-09			JFra	10.6300	10.7270	0.0258	0.0261	0.00
04/11/2008	JFRA On 07-May-09			JFra	10.6300	10.7270	0.0258	0.0261	0.00
04/11/2008	JFRA On 07-May-09			JFra	10.6300	10.7270	0.0258	0.0261	0.00
04/11/2008	JFRA On 07-May-09			JFra	10.6300	10.7270	0.0258	0.0261	0.00
04/11/2008	JFRA On 07-May-09			JFra	10.6300	10.7270	0.0258	0.0261	0.00
04/11/2008	JFRA On 07-May-09			JFra	10.6300	10.7270	0.0258	0.0261	0.00
04/11/2008	JFRA On 07-May-09			JFra	10.6300	10.7270	0.0258	0.0261	0.00
04/11/2008	JFRA On 06-August-09			JFra	9.8800	9.9840	0.0240	0.0243	0.00
04/11/2008	JFRA On 06-August-09			JFra	9.8800	9.9840	0.0240	0.0243	0.00
04/11/2008	JFRA On 06-August-09			JFra	9.8800	9.9840	0.0240	0.0243	0.00
04/11/2008	JFRA On 06-August-09			JFra	9.8800	9.9840	0.0240	0.0243	0.00
04/11/2008	JFRA On 06-August-09			JFra	9.8800	9.9840	0.0240	0.0243	0.00
04/11/2008	JFRA On 06-August-09			JFra	9.8800	9.9840	0.0240	0.0243	0.00
04/11/2008	JFRA On 06-August-09			JFra	9.8800	9.9840	0.0240	0.0243	0.00
04/11/2008	JFRA On 06-August-09			JFra	9.8800	9.9840	0.0240	0.0243	0.00
04/11/2008	JFRA On 06-August-09			JFra	9.8800	9.9840	0.0240	0.0243	0.00
04/11/2008	JFRA On 06-November-08			JFra	12.3500	12.3570	0.0299	0.0299	0.00
04/11/2008	JFRA On 06-November-08			JFra	12.3500	12.3570	0.0299	0.0299	0.00
04/11/2008	JFRA On 06-November-08			JFra	12.3500	12.3570	0.0299	0.0299	0.00
04/11/2008	JFRA On 06-November-08			JFra	12.3500	12.3570	0.0299	0.0299	0.00
04/11/2008	JFRA On 06-November-08			JFra	12.3500	12.3570	0.0299	0.0299	0.00
04/11/2008	JFRA On 06-November-08			JFra	12.3500	12.3570	0.0299	0.0299	0.00
04/11/2008	JFRA On 06-November-08			JFra	12.3500	12.3570	0.0299	0.0299	0.00
04/11/2008	JFRA On 06-November-08			JFra	12.3500	12.3570	0.0299	0.0299	0.00
04/11/2008	JFRA On 05-November-09			JFra	9.3600	9.4960	0.0228	0.0231	0.00
04/11/2008	JFRA On 05-November-09			JFra	9.3600	9.4960	0.0228	0.0231	0.00
04/11/2008	JFRA On 05-November-09			JFra	9.3600	9.4960	0.0228	0.0231	0.00
04/11/2008	JFRA On 05-November-09			JFra	9.3600	9.4960	0.0228	0.0231	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
04/11/2008	JFRA On 05-November-09			jFra	9.3600	9.4960	0.0228	0.0231	0.00
04/11/2008	JFRA On 05-November-09			jFra	9.3600	9.4960	0.0228	0.0231	0.00
04/11/2008	JFRA On 05-November-09			jFra	9.3600	9.4960	0.0228	0.0231	0.00
04/11/2008	JFRA On 05-November-09			jFra	9.3600	9.4960	0.0228	0.0231	0.00
04/11/2008	JN02 On 05-February-09			jNote	9.6400	9.7580	0.1722	0.1741	0.00
04/11/2008	JN02 On 05-February-09			jNote	9.6400	9.7580	0.1722	0.1741	0.00
04/11/2008	JN02 On 05-February-09			jNote	9.6400	9.7580	0.1722	0.1741	0.00
04/11/2008	JN02 On 05-February-09			jNote	9.6400	9.7580	0.1722	0.1741	0.00
04/11/2008	JN02 On 05-February-09			jNote	9.6400	9.7580	0.1722	0.1741	0.00
04/11/2008	JN02 On 05-February-09			jNote	9.6400	9.7580	0.1722	0.1741	0.00
04/11/2008	JN02 On 05-February-09			jNote	9.6400	9.7580	0.1722	0.1741	0.00
04/11/2008	JN02 On 05-February-09			jNote	9.6400	9.7580	0.1722	0.1741	0.00
04/11/2008	JN02 On 07-May-09			jNote	9.2500	9.3850	0.1662	0.1684	0.00
04/11/2008	JN02 On 07-May-09			jNote	9.2500	9.3850	0.1662	0.1684	0.00
04/11/2008	JN02 On 07-May-09			jNote	9.2500	9.3850	0.1662	0.1684	0.00
04/11/2008	JN02 On 07-May-09			jNote	9.2500	9.3850	0.1662	0.1684	0.00
04/11/2008	JN02 On 07-May-09			jNote	9.2500	9.3850	0.1662	0.1684	0.00
04/11/2008	JN02 On 07-May-09			jNote	9.2500	9.3850	0.1662	0.1684	0.00
04/11/2008	JN02 On 07-May-09			jNote	9.2500	9.3850	0.1662	0.1684	0.00
04/11/2008	JN02 On 07-May-09			jNote	9.2500	9.3850	0.1662	0.1684	0.00
04/11/2008	JN02 On 06-August-09			jNote	8.9900	9.1370	0.1622	0.1646	0.00
04/11/2008	JN02 On 06-August-09			jNote	8.9900	9.1370	0.1622	0.1646	0.00
04/11/2008	JN02 On 06-August-09			jNote	8.9900	9.1370	0.1622	0.1646	0.00
04/11/2008	JN02 On 06-August-09			jNote	8.9900	9.1370	0.1622	0.1646	0.00
04/11/2008	JN02 On 06-August-09			jNote	8.9900	9.1370	0.1622	0.1646	0.00
04/11/2008	JN02 On 06-August-09			jNote	8.9900	9.1370	0.1622	0.1646	0.00
04/11/2008	JN02 On 06-August-09			jNote	8.9900	9.1370	0.1622	0.1646	0.00
04/11/2008	JN02 On 06-August-09			jNote	8.9900	9.1370	0.1622	0.1646	0.00
04/11/2008	JN02 On 06-August-09			jNote	8.9900	9.1370	0.1622	0.1646	0.00
04/11/2008	JN02 On 06-August-09			jNote	8.9900	9.1370	0.1622	0.1646	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
04/11/2008	JN02 On 06-November-08			jNote	10.1100	10.2090	0.1795	0.1811	0.00
04/11/2008	JN02 On 06-November-08			jNote	10.1100	10.2090	0.1795	0.1811	0.00
04/11/2008	JN02 On 06-November-08			jNote	10.1100	10.2090	0.1795	0.1811	0.00
04/11/2008	JN02 On 06-November-08			jNote	10.1100	10.2090	0.1795	0.1811	0.00
04/11/2008	JN02 On 06-November-08			jNote	10.1100	10.2090	0.1795	0.1811	0.00
04/11/2008	JN02 On 06-November-08			jNote	10.1100	10.2090	0.1795	0.1811	0.00
04/11/2008	JN02 On 06-November-08			jNote	10.1100	10.2090	0.1795	0.1811	0.00
04/11/2008	JN02 On 06-November-08			jNote	10.1100	10.2090	0.1795	0.1811	0.00
04/11/2008	JN05 On 05-February-09			jNote	9.0100	9.1190	0.3572	0.3605	0.00
04/11/2008	JN05 On 05-February-09			jNote	9.0100	9.1190	0.3572	0.3605	0.00
04/11/2008	JN05 On 05-February-09			jNote	9.0100	9.1190	0.3572	0.3605	0.00
04/11/2008	JN05 On 05-February-09			jNote	9.0100	9.1190	0.3572	0.3605	0.00
04/11/2008	JN05 On 05-February-09			jNote	9.0100	9.1190	0.3572	0.3605	0.00
04/11/2008	JN05 On 05-February-09			jNote	9.0100	9.1190	0.3572	0.3605	0.00
04/11/2008	JN05 On 05-February-09			jNote	9.0100	9.1190	0.3572	0.3605	0.00
04/11/2008	JN05 On 05-February-09			jNote	9.0100	9.1190	0.3572	0.3605	0.00
04/11/2008	JN05 On 07-May-09			jNote	8.8200	8.9330	0.3510	0.3544	0.00
04/11/2008	JN05 On 07-May-09			jNote	8.8200	8.9330	0.3510	0.3544	0.00
04/11/2008	JN05 On 07-May-09			jNote	8.8200	8.9330	0.3510	0.3544	0.00
04/11/2008	JN05 On 07-May-09			jNote	8.8200	8.9330	0.3510	0.3544	0.00
04/11/2008	JN05 On 07-May-09			jNote	8.8200	8.9330	0.3510	0.3544	0.00
04/11/2008	JN05 On 07-May-09			jNote	8.8200	8.9330	0.3510	0.3544	0.00
04/11/2008	JN05 On 07-May-09			jNote	8.8200	8.9330	0.3510	0.3544	0.00
04/11/2008	JN05 On 07-May-09			jNote	8.8200	8.9330	0.3510	0.3544	0.00
04/11/2008	JN05 On 06-August-09			jNote	8.6900	8.8000	0.3485	0.3518	0.00
04/11/2008	JN05 On 06-August-09			jNote	8.6900	8.8000	0.3485	0.3518	0.00
04/11/2008	JN05 On 06-August-09			jNote	8.6900	8.8000	0.3485	0.3518	0.00
04/11/2008	JN05 On 06-August-09			jNote	8.6900	8.8000	0.3485	0.3518	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
04/11/2008	JN05 On 06-August-09			jNote	8.6900	8.8000	0.3485	0.3518	0.00
04/11/2008	JN05 On 06-August-09			jNote	8.6900	8.8000	0.3485	0.3518	0.00
04/11/2008	JN05 On 06-August-09			jNote	8.6900	8.8000	0.3485	0.3518	0.00
04/11/2008	JN05 On 06-August-09			jNote	8.6900	8.8000	0.3485	0.3518	0.00
04/11/2008	JN05 On 07-November-08			jNote	9.4400	9.5580	0.3547	0.3580	0.00
04/11/2008	JN05 On 07-November-08			jNote	9.4400	9.5580	0.3547	0.3580	0.00
04/11/2008	JN05 On 07-November-08			jNote	9.4400	9.5580	0.3547	0.3580	0.00
04/11/2008	JN05 On 07-November-08			jNote	9.4400	9.5580	0.3547	0.3580	0.00
04/11/2008	JN05 On 07-November-08			jNote	9.4400	9.5580	0.3547	0.3580	0.00
04/11/2008	JN05 On 07-November-08			jNote	9.4400	9.5580	0.3547	0.3580	0.00
04/11/2008	JN05 On 07-November-08			jNote	9.4400	9.5580	0.3547	0.3580	0.00
04/11/2008	JN05 On 07-November-08			jNote	9.4400	9.5580	0.3547	0.3580	0.00
04/11/2008	JN10 On 05-February-09			jNote	8.6700	8.7350	0.5702	0.5724	0.00
04/11/2008	JN10 On 05-February-09			jNote	8.6700	8.7350	0.5702	0.5724	0.00
04/11/2008	JN10 On 05-February-09			jNote	8.6700	8.7350	0.5702	0.5724	0.00
04/11/2008	JN10 On 05-February-09			jNote	8.6700	8.7350	0.5702	0.5724	0.00
04/11/2008	JN10 On 05-February-09			jNote	8.6700	8.7350	0.5702	0.5724	0.00
04/11/2008	JN10 On 05-February-09			jNote	8.6700	8.7350	0.5702	0.5724	0.00
04/11/2008	JN10 On 05-February-09			jNote	8.6700	8.7350	0.5702	0.5724	0.00
04/11/2008	JN10 On 05-February-09			jNote	8.6700	8.7350	0.5702	0.5724	0.00
04/11/2008	JN10 On 07-May-09			jNote	8.5400	8.6080	0.5654	0.5676	0.00
04/11/2008	JN10 On 07-May-09			jNote	8.5400	8.6080	0.5654	0.5676	0.00
04/11/2008	JN10 On 07-May-09			jNote	8.5400	8.6080	0.5654	0.5676	0.00
04/11/2008	JN10 On 07-May-09			jNote	8.5400	8.6080	0.5654	0.5676	0.00
04/11/2008	JN10 On 07-May-09			jNote	8.5400	8.6080	0.5654	0.5676	0.00
04/11/2008	JN10 On 07-May-09			jNote	8.5400	8.6080	0.5654	0.5676	0.00
04/11/2008	JN10 On 07-May-09			jNote	8.5400	8.6080	0.5654	0.5676	0.00
04/11/2008	JN10 On 07-May-09			jNote	8.5400	8.6080	0.5654	0.5676	0.00
04/11/2008	JN10 On 07-May-09			jNote	8.5400	8.6080	0.5654	0.5676	0.00
04/11/2008	JN10 On 07-May-09			jNote	8.5400	8.6080	0.5654	0.5676	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
04/11/2008	JN10 On 06-August-09			jNote	8.4500	8.5120	0.5620	0.5643	0.00
04/11/2008	JN10 On 06-August-09			jNote	8.4500	8.5120	0.5620	0.5643	0.00
04/11/2008	JN10 On 06-August-09			jNote	8.4500	8.5120	0.5620	0.5643	0.00
04/11/2008	JN10 On 06-August-09			jNote	8.4500	8.5120	0.5620	0.5643	0.00
04/11/2008	JN10 On 06-August-09			jNote	8.4500	8.5120	0.5620	0.5643	0.00
04/11/2008	JN10 On 06-August-09			jNote	8.4500	8.5120	0.5620	0.5643	0.00
04/11/2008	JN10 On 06-August-09			jNote	8.4500	8.5120	0.5620	0.5643	0.00
04/11/2008	JN10 On 06-August-09			jNote	8.4500	8.5120	0.5620	0.5643	0.00
04/11/2008	JN10 On 07-November-08			jNote	9.0900	9.2050	0.5780	0.5824	0.00
04/11/2008	JN10 On 07-November-08			jNote	9.0900	9.2050	0.5780	0.5824	0.00
04/11/2008	JN10 On 07-November-08			jNote	9.0900	9.2050	0.5780	0.5824	0.00
04/11/2008	JN10 On 07-November-08			jNote	9.0900	9.2050	0.5780	0.5824	0.00
04/11/2008	JN10 On 07-November-08			jNote	9.0900	9.2050	0.5780	0.5824	0.00
04/11/2008	JN10 On 07-November-08			jNote	9.0900	9.2050	0.5780	0.5824	0.00
04/11/2008	JN10 On 07-November-08			jNote	9.0900	9.2050	0.5780	0.5824	0.00
04/11/2008	JN10 On 07-November-08			jNote	9.0900	9.2050	0.5780	0.5824	0.00
04/11/2008	JROD On 28-November-08			jRod	11.8500	11.8560	0.0098	0.0098	0.00
04/11/2008	JROD On 28-November-08			jRod	11.8500	11.8560	0.0098	0.0098	0.00
04/11/2008	JROD On 28-November-08			jRod	11.8500	11.8560	0.0098	0.0098	0.00
04/11/2008	JROD On 28-November-08			jRod	11.8500	11.8560	0.0098	0.0098	0.00
04/11/2008	JROD On 28-November-08			jRod	11.8500	11.8560	0.0098	0.0098	0.00
04/11/2008	JROD On 28-November-08			jRod	11.8500	11.8560	0.0098	0.0098	0.00
04/11/2008	JROD On 28-November-08			jRod	11.8500	11.8560	0.0098	0.0098	0.00
04/11/2008	JROD On 28-November-08			jRod	11.8500	11.8560	0.0098	0.0098	0.00
04/11/2008	JROD On 31-December-08			jRod	12.0500	12.0690	0.0103	0.0104	0.00
04/11/2008	JROD On 31-December-08			jRod	12.0500	12.0690	0.0103	0.0104	0.00
04/11/2008	JROD On 31-December-08			jRod	12.0500	12.0690	0.0103	0.0104	0.00
04/11/2008	JROD On 31-December-08			jRod	12.0500	12.0690	0.0103	0.0104	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
04/11/2008	JROD On 31-December-08			jRod	12.0500	12.0690	0.0103	0.0104	0.00
04/11/2008	JROD On 31-December-08			jRod	12.0500	12.0690	0.0103	0.0104	0.00
04/11/2008	JROD On 31-December-08			jRod	12.0500	12.0690	0.0103	0.0104	0.00
04/11/2008	JROD On 31-December-08			jRod	12.0500	12.0690	0.0103	0.0104	0.00
04/11/2008	OTH1 On 05-February-09			Index Future	272.2800	269.7170	272.2840	269.7170	0.00
04/11/2008	OTH1 On 05-February-09			Index Future	272.2800	269.7170	272.2840	269.7170	0.00
04/11/2008	OTH1 On 05-February-09			Index Future	272.2800	269.7170	272.2840	269.7170	0.00
04/11/2008	OTH1 On 05-February-09			Index Future	272.2800	269.7170	272.2840	269.7170	0.00
04/11/2008	OTH1 On 05-February-09			Index Future	272.2800	269.7170	272.2840	269.7170	0.00
04/11/2008	OTH1 On 05-February-09			Index Future	272.2800	269.7170	272.2840	269.7170	0.00
04/11/2008	OTH1 On 05-February-09			Index Future	272.2800	269.7170	272.2840	269.7170	0.00
04/11/2008	OTH1 On 07-May-09			Index Future	280.1300	277.4880	280.1300	277.4880	0.00
04/11/2008	OTH1 On 07-May-09			Index Future	280.1300	277.4880	280.1300	277.4880	0.00
04/11/2008	OTH1 On 07-May-09			Index Future	280.1300	277.4880	280.1300	277.4880	0.00
04/11/2008	OTH1 On 07-May-09			Index Future	280.1300	277.4880	280.1300	277.4880	0.00
04/11/2008	OTH1 On 07-May-09			Index Future	280.1300	277.4880	280.1300	277.4880	0.00
04/11/2008	OTH1 On 07-May-09			Index Future	280.1300	277.4880	280.1300	277.4880	0.00
04/11/2008	OTH1 On 07-May-09			Index Future	280.1300	277.4880	280.1300	277.4880	0.00
04/11/2008	OTH1 On 06-August-09			Index Future	280.1300	278.0910	280.1300	278.0910	0.00
04/11/2008	OTH1 On 06-August-09			Index Future	280.1300	278.0910	280.1300	278.0910	0.00
04/11/2008	OTH1 On 06-August-09			Index Future	280.1300	278.0910	280.1300	278.0910	0.00
04/11/2008	OTH1 On 06-August-09			Index Future	280.1300	278.0910	280.1300	278.0910	0.00
04/11/2008	OTH1 On 06-August-09			Index Future	280.1300	278.0910	280.1300	278.0910	0.00
04/11/2008	OTH1 On 06-August-09			Index Future	280.1300	278.0910	280.1300	278.0910	0.00
04/11/2008	OTH1 On 06-August-09			Index Future	280.1300	278.0910	280.1300	278.0910	0.00
04/11/2008	OTH1 On 06-August-09			Index Future	280.1300	278.0910	280.1300	278.0910	0.00
04/11/2008	OTH1 On 06-August-09			Index Future	280.1300	278.0910	280.1300	278.0910	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
04/11/2008	OTH1 On 06-November-08			Index Future	264.6300	262.1410	264.6340	262.1410	3.00
04/11/2008	OTH1 On 06-November-08			Index Future	264.6300	262.1410	264.6340	262.1410	3.00
04/11/2008	OTH1 On 06-November-08			Index Future	264.6300	262.1410	264.6340	262.1410	3.00
04/11/2008	OTH1 On 06-November-08			Index Future	264.6300	262.1410	264.6340	262.1410	3.00
04/11/2008	OTH1 On 06-November-08			Index Future	264.6300	262.1410	264.6340	262.1410	3.00
04/11/2008	OTH1 On 06-November-08			Index Future	264.6300	262.1410	264.6340	262.1410	3.00
04/11/2008	OTH1 On 06-November-08			Index Future	264.6300	262.1410	264.6340	262.1410	3.00
04/11/2008	OTH1 On 06-November-08			Index Future	264.6300	262.1410	264.6340	262.1410	3.00
04/11/2008	R153 On 05-February-09			Bond Future	9.0600	9.2030	111.4160	111.2103	3.00
04/11/2008	R153 On 05-February-09			Bond Future	9.0600	9.2030	111.4160	111.2103	3.00
04/11/2008	R153 On 05-February-09			Bond Future	9.0600	9.2030	111.4160	111.2103	3.00
04/11/2008	R153 On 05-February-09			Bond Future	9.0600	9.2030	111.4160	111.2103	3.00
04/11/2008	R153 On 05-February-09			Bond Future	9.0600	9.2030	111.4160	111.2103	3.00
04/11/2008	R153 On 05-February-09			Bond Future	9.0600	9.2030	111.4160	111.2103	3.00
04/11/2008	R153 On 05-February-09			Bond Future	9.0600	9.2030	111.4160	111.2103	3.00
04/11/2008	R153 On 05-February-09			Bond Future	9.0600	9.2030	111.4160	111.2103	3.00
04/11/2008	R153 On 07-May-09			Bond Future	8.6600	8.8320	107.7781	107.5664	0.00
04/11/2008	R153 On 07-May-09			Bond Future	8.6600	8.8320	107.7781	107.5664	0.00
04/11/2008	R153 On 07-May-09			Bond Future	8.6600	8.8320	107.7781	107.5664	0.00
04/11/2008	R153 On 07-May-09			Bond Future	8.6600	8.8320	107.7781	107.5664	0.00
04/11/2008	R153 On 07-May-09			Bond Future	8.6600	8.8320	107.7781	107.5664	0.00
04/11/2008	R153 On 07-May-09			Bond Future	8.6600	8.8320	107.7781	107.5664	0.00
04/11/2008	R153 On 07-May-09			Bond Future	8.6600	8.8320	107.7781	107.5664	0.00
04/11/2008	R153 On 06-August-09			Bond Future	8.1200	8.3310	110.6435	110.4263	0.00
04/11/2008	R153 On 06-August-09			Bond Future	8.1200	8.3310	110.6435	110.4263	0.00
04/11/2008	R153 On 06-August-09			Bond Future	8.1200	8.3310	110.6435	110.4263	0.00
04/11/2008	R153 On 06-August-09			Bond Future	8.1200	8.3310	110.6435	110.4263	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
04/11/2008	R153 On 06-August-09			Bond Future	8.1200	8.3310	110.6435	110.4263	0.00
04/11/2008	R153 On 06-August-09			Bond Future	8.1200	8.3310	110.6435	110.4263	0.00
04/11/2008	R153 On 06-August-09			Bond Future	8.1200	8.3310	110.6435	110.4263	0.00
04/11/2008	R153 On 06-August-09			Bond Future	8.1200	8.3310	110.6435	110.4263	0.00
04/11/2008	R153 On 06-November-08			Bond Future	9.4100	9.5240	108.3796	108.1806	3526.00
04/11/2008	R153 On 06-November-08			Bond Future	9.4100	9.5240	108.3796	108.1806	3526.00
04/11/2008	R153 On 06-November-08			Bond Future	9.4100	9.5240	108.3796	108.1806	3526.00
04/11/2008	R153 On 06-November-08			Bond Future	9.4100	9.5240	108.3796	108.1806	3526.00
04/11/2008	R153 On 06-November-08			Bond Future	9.4100	9.5240	108.3796	108.1806	3526.00
04/11/2008	R153 On 06-November-08			Bond Future	9.4100	9.5240	108.3796	108.1806	3526.00
04/11/2008	R153 On 06-November-08			Bond Future	9.4100	9.5240	108.3796	108.1806	3526.00
04/11/2008	R153 On 06-November-08			Bond Future	9.4100	9.5240	108.3796	108.1806	3526.00
04/11/2008	R157 On 05-February-09			Bond Future	8.7300	8.8410	129.0490	128.3996	5095.00
04/11/2008	R157 On 05-February-09			Bond Future	8.7300	8.8410	129.0490	128.3996	5095.00
04/11/2008	R157 On 05-February-09			Bond Future	8.7300	8.8410	129.0490	128.3996	5095.00
04/11/2008	R157 On 05-February-09			Bond Future	8.7300	8.8410	129.0490	128.3996	5095.00
04/11/2008	R157 On 05-February-09			Bond Future	8.7300	8.8410	129.0490	128.3996	5095.00
04/11/2008	R157 On 05-February-09			Bond Future	8.7300	8.8410	129.0490	128.3996	5095.00
04/11/2008	R157 On 05-February-09			Bond Future	8.7300	8.8410	129.0490	128.3996	5095.00
04/11/2008	R157 On 05-February-09			Bond Future	8.7300	8.8410	129.0490	128.3996	5095.00
04/11/2008	R157 On 07-May-09			Bond Future	8.6000	8.7170	125.6945	125.0282	0.00
04/11/2008	R157 On 07-May-09			Bond Future	8.6000	8.7170	125.6945	125.0282	0.00
04/11/2008	R157 On 07-May-09			Bond Future	8.6000	8.7170	125.6945	125.0282	0.00
04/11/2008	R157 On 07-May-09			Bond Future	8.6000	8.7170	125.6945	125.0282	0.00
04/11/2008	R157 On 07-May-09			Bond Future	8.6000	8.7170	125.6945	125.0282	0.00
04/11/2008	R157 On 07-May-09			Bond Future	8.6000	8.7170	125.6945	125.0282	0.00
04/11/2008	R157 On 07-May-09			Bond Future	8.6000	8.7170	125.6945	125.0282	0.00
04/11/2008	R157 On 07-May-09			Bond Future	8.6000	8.7170	125.6945	125.0282	0.00
04/11/2008	R157 On 07-May-09			Bond Future	8.6000	8.7170	125.6945	125.0282	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
04/11/2008	R157 On 06-August-09			Bond Future	8.4700	8.5990	129.0367	128.3513	2500.00
04/11/2008	R157 On 06-August-09			Bond Future	8.4700	8.5990	129.0367	128.3513	2500.00
04/11/2008	R157 On 06-August-09			Bond Future	8.4700	8.5990	129.0367	128.3513	2500.00
04/11/2008	R157 On 06-August-09			Bond Future	8.4700	8.5990	129.0367	128.3513	2500.00
04/11/2008	R157 On 06-August-09			Bond Future	8.4700	8.5990	129.0367	128.3513	2500.00
04/11/2008	R157 On 06-August-09			Bond Future	8.4700	8.5990	129.0367	128.3513	2500.00
04/11/2008	R157 On 06-August-09			Bond Future	8.4700	8.5990	129.0367	128.3513	2500.00
04/11/2008	R157 On 06-August-09			Bond Future	8.4700	8.5990	129.0367	128.3513	2500.00
04/11/2008	R157 On 06-August-09			Bond Future	8.4700	8.5990	129.0367	128.3513	2500.00
04/11/2008	R157 On 06-November-08			Bond Future	8.8600	8.9640	125.5561	124.9256	5121.00
04/11/2008	R157 On 06-November-08			Bond Future	8.8600	8.9640	125.5561	124.9256	5121.00
04/11/2008	R157 On 06-November-08			Bond Future	8.8600	8.9640	125.5561	124.9256	5121.00
04/11/2008	R157 On 06-November-08			Bond Future	8.8600	8.9640	125.5561	124.9256	5121.00
04/11/2008	R157 On 06-November-08			Bond Future	8.8600	8.9640	125.5561	124.9256	5121.00
04/11/2008	R157 On 06-November-08			Bond Future	8.8600	8.9640	125.5561	124.9256	5121.00
04/11/2008	R157 On 06-November-08			Bond Future	8.8600	8.9640	125.5561	124.9256	5121.00
04/11/2008	R157 On 06-November-08			Bond Future	8.8600	8.9640	125.5561	124.9256	5121.00
04/11/2008	R157 On 06-November-08			Bond Future	8.8600	8.9640	125.5561	124.9256	5121.00
04/11/2008	R186 On 05-February-09			Bond Future	8.4200	8.5570	120.5419	119.0712	2650.00
04/11/2008	R186 On 05-February-09			Bond Future	8.4200	8.5570	120.5419	119.0712	2650.00
04/11/2008	R186 On 05-February-09			Bond Future	8.4200	8.5570	120.5419	119.0712	2650.00
04/11/2008	R186 On 05-February-09			Bond Future	8.4200	8.5570	120.5419	119.0712	2650.00
04/11/2008	R186 On 05-February-09			Bond Future	8.4200	8.5570	120.5419	119.0712	2650.00
04/11/2008	R186 On 05-February-09			Bond Future	8.4200	8.5570	120.5419	119.0712	2650.00
04/11/2008	R186 On 05-February-09			Bond Future	8.4200	8.5570	120.5419	119.0712	2650.00
04/11/2008	R186 On 05-February-09			Bond Future	8.4200	8.5570	120.5419	119.0712	2650.00
04/11/2008	R186 On 07-May-09			Bond Future	8.3200	8.4650	124.0541	122.5345	0.00
04/11/2008	R186 On 07-May-09			Bond Future	8.3200	8.4650	124.0541	122.5345	0.00
04/11/2008	R186 On 07-May-09			Bond Future	8.3200	8.4650	124.0541	122.5345	0.00
04/11/2008	R186 On 07-May-09			Bond Future	8.3200	8.4650	124.0541	122.5345	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
04/11/2008	R186 On 07-May-09			Bond Future	8.3200	8.4650	124.0541	122.5345	0.00
04/11/2008	R186 On 07-May-09			Bond Future	8.3200	8.4650	124.0541	122.5345	0.00
04/11/2008	R186 On 07-May-09			Bond Future	8.3200	8.4650	124.0541	122.5345	0.00
04/11/2008	R186 On 07-May-09			Bond Future	8.3200	8.4650	124.0541	122.5345	0.00
04/11/2008	R186 On 06-August-09			Bond Future	8.2300	8.3810	122.2398	120.6731	2500.00
04/11/2008	R186 On 06-August-09			Bond Future	8.2300	8.3810	122.2398	120.6731	2500.00
04/11/2008	R186 On 06-August-09			Bond Future	8.2300	8.3810	122.2398	120.6731	2500.00
04/11/2008	R186 On 06-August-09			Bond Future	8.2300	8.3810	122.2398	120.6731	2500.00
04/11/2008	R186 On 06-August-09			Bond Future	8.2300	8.3810	122.2398	120.6731	2500.00
04/11/2008	R186 On 06-August-09			Bond Future	8.2300	8.3810	122.2398	120.6731	2500.00
04/11/2008	R186 On 06-August-09			Bond Future	8.2300	8.3810	122.2398	120.6731	2500.00
04/11/2008	R186 On 06-August-09			Bond Future	8.2300	8.3810	122.2398	120.6731	2500.00
04/11/2008	R186 On 06-August-09			Bond Future	8.2300	8.3810	122.2398	120.6731	2500.00
04/11/2008	R186 On 06-November-08			Bond Future	8.5200	8.6550	122.2357	120.8049	4892.00
04/11/2008	R186 On 06-November-08			Bond Future	8.5200	8.6550	122.2357	120.8049	4892.00
04/11/2008	R186 On 06-November-08			Bond Future	8.5200	8.6550	122.2357	120.8049	4892.00
04/11/2008	R186 On 06-November-08			Bond Future	8.5200	8.6550	122.2357	120.8049	4892.00
04/11/2008	R186 On 06-November-08			Bond Future	8.5200	8.6550	122.2357	120.8049	4892.00
04/11/2008	R186 On 06-November-08			Bond Future	8.5200	8.6550	122.2357	120.8049	4892.00
04/11/2008	R186 On 06-November-08			Bond Future	8.5200	8.6550	122.2357	120.8049	4892.00
04/11/2008	R186 On 06-November-08			Bond Future	8.5200	8.6550	122.2357	120.8049	4892.00
04/11/2008	R186 On 06-November-08			Bond Future	8.5200	8.6550	122.2357	120.8049	4892.00
04/11/2008	R196 On 05-February-09			Bond Future	11.7300	11.7530	104.3959	104.3949	0.00
04/11/2008	R196 On 05-February-09			Bond Future	11.7300	11.7530	104.3959	104.3949	0.00
04/11/2008	R196 On 05-February-09			Bond Future	11.7300	11.7530	104.3959	104.3949	0.00
04/11/2008	R196 On 05-February-09			Bond Future	11.7300	11.7530	104.3959	104.3949	0.00
04/11/2008	R196 On 05-February-09			Bond Future	11.7300	11.7530	104.3959	104.3949	0.00
04/11/2008	R196 On 05-February-09			Bond Future	11.7300	11.7530	104.3959	104.3949	0.00
04/11/2008	R196 On 05-February-09			Bond Future	11.7300	11.7530	104.3959	104.3949	0.00
04/11/2008	R196 On 05-February-09			Bond Future	11.7300	11.7530	104.3959	104.3949	0.00
04/11/2008	R196 On 05-February-09			Bond Future	11.7300	11.7530	104.3959	104.3949	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
04/11/2008	R196 On 07-May-09			Bond Future	11.4400	11.5410	101.4980	101.4678	0.00
04/11/2008	R196 On 07-May-09			Bond Future	11.4400	11.5410	101.4980	101.4678	0.00
04/11/2008	R196 On 07-May-09			Bond Future	11.4400	11.5410	101.4980	101.4678	0.00
04/11/2008	R196 On 07-May-09			Bond Future	11.4400	11.5410	101.4980	101.4678	0.00
04/11/2008	R196 On 07-May-09			Bond Future	11.4400	11.5410	101.4980	101.4678	0.00
04/11/2008	R196 On 07-May-09			Bond Future	11.4400	11.5410	101.4980	101.4678	0.00
04/11/2008	R196 On 07-May-09			Bond Future	11.4400	11.5410	101.4980	101.4678	0.00
04/11/2008	R196 On 07-May-09			Bond Future	11.4400	11.5410	101.4980	101.4678	0.00
04/11/2008	R196 On 06-November-08			Bond Future	12.3100	12.3180	101.2763	101.2746	0.00
04/11/2008	R196 On 06-November-08			Bond Future	12.3100	12.3180	101.2763	101.2746	0.00
04/11/2008	R196 On 06-November-08			Bond Future	12.3100	12.3180	101.2763	101.2746	0.00
04/11/2008	R196 On 06-November-08			Bond Future	12.3100	12.3180	101.2763	101.2746	0.00
04/11/2008	R196 On 06-November-08			Bond Future	12.3100	12.3180	101.2763	101.2746	0.00
04/11/2008	R196 On 06-November-08			Bond Future	12.3100	12.3180	101.2763	101.2746	0.00
04/11/2008	R196 On 06-November-08			Bond Future	12.3100	12.3180	101.2763	101.2746	0.00
04/11/2008	R196 On 06-November-08			Bond Future	12.3100	12.3180	101.2763	101.2746	0.00
04/11/2008	R201 On 05-February-09			Bond Future	8.8100	8.9270	100.9234	100.4125	2.00
04/11/2008	R201 On 05-February-09			Bond Future	8.8100	8.9270	100.9234	100.4125	2.00
04/11/2008	R201 On 05-February-09			Bond Future	8.8100	8.9270	100.9234	100.4125	2.00
04/11/2008	R201 On 05-February-09			Bond Future	8.8100	8.9270	100.9234	100.4125	2.00
04/11/2008	R201 On 05-February-09			Bond Future	8.8100	8.9270	100.9234	100.4125	2.00
04/11/2008	R201 On 05-February-09			Bond Future	8.8100	8.9270	100.9234	100.4125	2.00
04/11/2008	R201 On 05-February-09			Bond Future	8.8100	8.9270	100.9234	100.4125	2.00
04/11/2008	R201 On 05-February-09			Bond Future	8.8100	8.9270	100.9234	100.4125	2.00
04/11/2008	R201 On 07-May-09			Bond Future	8.6400	8.7640	103.8654	103.3363	0.00
04/11/2008	R201 On 07-May-09			Bond Future	8.6400	8.7640	103.8654	103.3363	0.00
04/11/2008	R201 On 07-May-09			Bond Future	8.6400	8.7640	103.8654	103.3363	0.00
04/11/2008	R201 On 07-May-09			Bond Future	8.6400	8.7640	103.8654	103.3363	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
04/11/2008	R201 On 07-May-09			Bond Future	8.6400	8.7640	103.8654	103.3363	0.00
04/11/2008	R201 On 07-May-09			Bond Future	8.6400	8.7640	103.8654	103.3363	0.00
04/11/2008	R201 On 07-May-09			Bond Future	8.6400	8.7640	103.8654	103.3363	0.00
04/11/2008	R201 On 07-May-09			Bond Future	8.6400	8.7640	103.8654	103.3363	0.00
04/11/2008	R201 On 06-August-09			Bond Future	8.4800	8.6080	102.3641	101.8239	0.00
04/11/2008	R201 On 06-August-09			Bond Future	8.4800	8.6080	102.3641	101.8239	0.00
04/11/2008	R201 On 06-August-09			Bond Future	8.4800	8.6080	102.3641	101.8239	0.00
04/11/2008	R201 On 06-August-09			Bond Future	8.4800	8.6080	102.3641	101.8239	0.00
04/11/2008	R201 On 06-August-09			Bond Future	8.4800	8.6080	102.3641	101.8239	0.00
04/11/2008	R201 On 06-August-09			Bond Future	8.4800	8.6080	102.3641	101.8239	0.00
04/11/2008	R201 On 06-August-09			Bond Future	8.4800	8.6080	102.3641	101.8239	0.00
04/11/2008	R201 On 06-August-09			Bond Future	8.4800	8.6080	102.3641	101.8239	0.00
04/11/2008	R201 On 06-August-09			Bond Future	8.4800	8.6080	102.3641	101.8239	0.00
04/11/2008	R201 On 06-November-08			Bond Future	8.9800	9.0910	102.3248	101.8301	1000.00
04/11/2008	R201 On 06-November-08			Bond Future	8.9800	9.0910	102.3248	101.8301	1000.00
04/11/2008	R201 On 06-November-08			Bond Future	8.9800	9.0910	102.3248	101.8301	1000.00
04/11/2008	R201 On 06-November-08			Bond Future	8.9800	9.0910	102.3248	101.8301	1000.00
04/11/2008	R201 On 06-November-08			Bond Future	8.9800	9.0910	102.3248	101.8301	1000.00
04/11/2008	R201 On 06-November-08			Bond Future	8.9800	9.0910	102.3248	101.8301	1000.00
04/11/2008	R201 On 06-November-08			Bond Future	8.9800	9.0910	102.3248	101.8301	1000.00
04/11/2008	R201 On 06-November-08			Bond Future	8.9800	9.0910	102.3248	101.8301	1000.00
04/11/2008	R203 On 05-February-09			Bond Future	8.7200	8.8380	100.5354	99.8713	0.00
04/11/2008	R203 On 05-February-09			Bond Future	8.7200	8.8380	100.5354	99.8713	0.00
04/11/2008	R203 On 05-February-09			Bond Future	8.7200	8.8380	100.5354	99.8713	0.00
04/11/2008	R203 On 05-February-09			Bond Future	8.7200	8.8380	100.5354	99.8713	0.00
04/11/2008	R203 On 05-February-09			Bond Future	8.7200	8.8380	100.5354	99.8713	0.00
04/11/2008	R203 On 05-February-09			Bond Future	8.7200	8.8380	100.5354	99.8713	0.00
04/11/2008	R203 On 05-February-09			Bond Future	8.7200	8.8380	100.5354	99.8713	0.00
04/11/2008	R203 On 05-February-09			Bond Future	8.7200	8.8380	100.5354	99.8713	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
04/11/2008	R203 On 07-May-09			Bond Future	8.6000	8.7120	99.2568	98.5818	0.00
04/11/2008	R203 On 07-May-09			Bond Future	8.6000	8.7120	99.2568	98.5818	0.00
04/11/2008	R203 On 07-May-09			Bond Future	8.6000	8.7120	99.2568	98.5818	0.00
04/11/2008	R203 On 07-May-09			Bond Future	8.6000	8.7120	99.2568	98.5818	0.00
04/11/2008	R203 On 07-May-09			Bond Future	8.6000	8.7120	99.2568	98.5818	0.00
04/11/2008	R203 On 07-May-09			Bond Future	8.6000	8.7120	99.2568	98.5818	0.00
04/11/2008	R203 On 07-May-09			Bond Future	8.6000	8.7120	99.2568	98.5818	0.00
04/11/2008	R203 On 07-May-09			Bond Future	8.6000	8.7120	99.2568	98.5818	0.00
04/11/2008	R203 On 06-August-09			Bond Future	8.4700	8.5930	102.0741	101.3785	0.00
04/11/2008	R203 On 06-August-09			Bond Future	8.4700	8.5930	102.0741	101.3785	0.00
04/11/2008	R203 On 06-August-09			Bond Future	8.4700	8.5930	102.0741	101.3785	0.00
04/11/2008	R203 On 06-August-09			Bond Future	8.4700	8.5930	102.0741	101.3785	0.00
04/11/2008	R203 On 06-August-09			Bond Future	8.4700	8.5930	102.0741	101.3785	0.00
04/11/2008	R203 On 06-August-09			Bond Future	8.4700	8.5930	102.0741	101.3785	0.00
04/11/2008	R203 On 06-August-09			Bond Future	8.4700	8.5930	102.0741	101.3785	0.00
04/11/2008	R203 On 06-August-09			Bond Future	8.4700	8.5930	102.0741	101.3785	0.00
04/11/2008	R203 On 06-August-09			Bond Future	8.4700	8.5930	102.0741	101.3785	0.00
04/11/2008	R203 On 06-November-08			Bond Future	8.8600	8.9630	97.6231	96.9884	0.00
04/11/2008	R203 On 06-November-08			Bond Future	8.8600	8.9630	97.6231	96.9884	0.00
04/11/2008	R203 On 06-November-08			Bond Future	8.8600	8.9630	97.6231	96.9884	0.00
04/11/2008	R203 On 06-November-08			Bond Future	8.8600	8.9630	97.6231	96.9884	0.00
04/11/2008	R203 On 06-November-08			Bond Future	8.8600	8.9630	97.6231	96.9884	0.00
04/11/2008	R203 On 06-November-08			Bond Future	8.8600	8.9630	97.6231	96.9884	0.00
04/11/2008	R203 On 06-November-08			Bond Future	8.8600	8.9630	97.6231	96.9884	0.00
04/11/2008	R203 On 06-November-08			Bond Future	8.8600	8.9630	97.6231	96.9884	0.00
04/11/2008	R203 On 06-November-08			Bond Future	8.8600	8.9630	97.6231	96.9884	0.00
04/11/2008	R204 On 05-February-09			Bond Future	8.7400	8.8470	96.3110	95.6071	9.00
04/11/2008	R204 On 05-February-09			Bond Future	8.7400	8.8470	96.3110	95.6071	9.00
04/11/2008	R204 On 05-February-09			Bond Future	8.7400	8.8470	96.3110	95.6071	9.00
04/11/2008	R204 On 05-February-09			Bond Future	8.7400	8.8470	96.3110	95.6071	9.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2008	R204 On 05-February-09			Bond Future	8.7400	8.8470	96.3110	95.6071	9.00
04/11/2008	R204 On 05-February-09			Bond Future	8.7400	8.8470	96.3110	95.6071	9.00
04/11/2008	R204 On 05-February-09			Bond Future	8.7400	8.8470	96.3110	95.6071	9.00
04/11/2008	R204 On 05-February-09			Bond Future	8.7400	8.8470	96.3110	95.6071	9.00
04/11/2008	R204 On 07-May-09			Bond Future	8.6200	8.7350	99.1165	98.3917	0.00
04/11/2008	R204 On 07-May-09			Bond Future	8.6200	8.7350	99.1165	98.3917	0.00
04/11/2008	R204 On 07-May-09			Bond Future	8.6200	8.7350	99.1165	98.3917	0.00
04/11/2008	R204 On 07-May-09			Bond Future	8.6200	8.7350	99.1165	98.3917	0.00
04/11/2008	R204 On 07-May-09			Bond Future	8.6200	8.7350	99.1165	98.3917	0.00
04/11/2008	R204 On 07-May-09			Bond Future	8.6200	8.7350	99.1165	98.3917	0.00
04/11/2008	R204 On 07-May-09			Bond Future	8.6200	8.7350	99.1165	98.3917	0.00
04/11/2008	R204 On 06-August-09			Bond Future	8.5100	8.6320	97.8681	97.1180	0.00
04/11/2008	R204 On 06-August-09			Bond Future	8.5100	8.6320	97.8681	97.1180	0.00
04/11/2008	R204 On 06-August-09			Bond Future	8.5100	8.6320	97.8681	97.1180	0.00
04/11/2008	R204 On 06-August-09			Bond Future	8.5100	8.6320	97.8681	97.1180	0.00
04/11/2008	R204 On 06-August-09			Bond Future	8.5100	8.6320	97.8681	97.1180	0.00
04/11/2008	R204 On 06-August-09			Bond Future	8.5100	8.6320	97.8681	97.1180	0.00
04/11/2008	R204 On 06-August-09			Bond Future	8.5100	8.6320	97.8681	97.1180	0.00
04/11/2008	R204 On 06-August-09			Bond Future	8.5100	8.6320	97.8681	97.1180	0.00
04/11/2008	R204 On 06-August-09			Bond Future	8.5100	8.6320	97.8681	97.1180	0.00
04/11/2008	R204 On 06-November-08			Bond Future	8.8600	8.9640	97.4766	96.7883	25.00
04/11/2008	R204 On 06-November-08			Bond Future	8.8600	8.9640	97.4766	96.7883	25.00
04/11/2008	R204 On 06-November-08			Bond Future	8.8600	8.9640	97.4766	96.7883	25.00
04/11/2008	R204 On 06-November-08			Bond Future	8.8600	8.9640	97.4766	96.7883	25.00
04/11/2008	R204 On 06-November-08			Bond Future	8.8600	8.9640	97.4766	96.7883	25.00
04/11/2008	R204 On 06-November-08			Bond Future	8.8600	8.9640	97.4766	96.7883	25.00
04/11/2008	R204 On 06-November-08			Bond Future	8.8600	8.9640	97.4766	96.7883	25.00
04/11/2008	R204 On 06-November-08			Bond Future	8.8600	8.9640	97.4766	96.7883	25.00
04/11/2008	R204 On 06-November-08			Bond Future	8.8600	8.9640	97.4766	96.7883	25.00
04/11/2008	R204 On 06-November-08			Bond Future	8.8600	8.9640	97.4766	96.7883	25.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2008	R206 On 05-February-09			Bond Future	8.8000	8.9140	95.4235	94.9870	0.00
04/11/2008	R206 On 05-February-09			Bond Future	8.8000	8.9140	95.4235	94.9870	0.00
04/11/2008	R206 On 05-February-09			Bond Future	8.8000	8.9140	95.4235	94.9870	0.00
04/11/2008	R206 On 05-February-09			Bond Future	8.8000	8.9140	95.4235	94.9870	0.00
04/11/2008	R206 On 05-February-09			Bond Future	8.8000	8.9140	95.4235	94.9870	0.00
04/11/2008	R206 On 05-February-09			Bond Future	8.8000	8.9140	95.4235	94.9870	0.00
04/11/2008	R206 On 05-February-09			Bond Future	8.8000	8.9140	95.4235	94.9870	0.00
04/11/2008	R206 On 05-February-09			Bond Future	8.8000	8.9140	95.4235	94.9870	0.00
04/11/2008	R206 On 07-May-09			Bond Future	8.6100	8.7330	98.2019	97.7533	0.00
04/11/2008	R206 On 07-May-09			Bond Future	8.6100	8.7330	98.2019	97.7533	0.00
04/11/2008	R206 On 07-May-09			Bond Future	8.6100	8.7330	98.2019	97.7533	0.00
04/11/2008	R206 On 07-May-09			Bond Future	8.6100	8.7330	98.2019	97.7533	0.00
04/11/2008	R206 On 07-May-09			Bond Future	8.6100	8.7330	98.2019	97.7533	0.00
04/11/2008	R206 On 07-May-09			Bond Future	8.6100	8.7330	98.2019	97.7533	0.00
04/11/2008	R206 On 07-May-09			Bond Future	8.6100	8.7330	98.2019	97.7533	0.00
04/11/2008	R206 On 07-May-09			Bond Future	8.6100	8.7330	98.2019	97.7533	0.00
04/11/2008	R206 On 06-August-09			Bond Future	8.4200	8.5540	97.2098	96.7452	0.00
04/11/2008	R206 On 06-August-09			Bond Future	8.4200	8.5540	97.2098	96.7452	0.00
04/11/2008	R206 On 06-August-09			Bond Future	8.4200	8.5540	97.2098	96.7452	0.00
04/11/2008	R206 On 06-August-09			Bond Future	8.4200	8.5540	97.2098	96.7452	0.00
04/11/2008	R206 On 06-August-09			Bond Future	8.4200	8.5540	97.2098	96.7452	0.00
04/11/2008	R206 On 06-August-09			Bond Future	8.4200	8.5540	97.2098	96.7452	0.00
04/11/2008	R206 On 06-August-09			Bond Future	8.4200	8.5540	97.2098	96.7452	0.00
04/11/2008	R206 On 06-August-09			Bond Future	8.4200	8.5540	97.2098	96.7452	0.00
04/11/2008	R206 On 06-August-09			Bond Future	8.4200	8.5540	97.2098	96.7452	0.00
04/11/2008	R206 On 06-November-08			Bond Future	8.9900	9.1000	96.3376	95.9158	1730.00
04/11/2008	R206 On 06-November-08			Bond Future	8.9900	9.1000	96.3376	95.9158	1730.00
04/11/2008	R206 On 06-November-08			Bond Future	8.9900	9.1000	96.3376	95.9158	1730.00
04/11/2008	R206 On 06-November-08			Bond Future	8.9900	9.1000	96.3376	95.9158	1730.00
04/11/2008	R206 On 06-November-08			Bond Future	8.9900	9.1000	96.3376	95.9158	1730.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2008	R206 On 06-November-08			Bond Future	8.9900	9.1000	96.3376	95.9158	1730.00
04/11/2008	R206 On 06-November-08			Bond Future	8.9900	9.1000	96.3376	95.9158	1730.00
04/11/2008	R206 On 06-November-08			Bond Future	8.9900	9.1000	96.3376	95.9158	1730.00
04/11/2008	R207 On 05-February-09			Bond Future	8.7200	8.8450	90.2735	89.4815	0.00
04/11/2008	R207 On 05-February-09			Bond Future	8.7200	8.8450	90.2735	89.4815	0.00
04/11/2008	R207 On 05-February-09			Bond Future	8.7200	8.8450	90.2735	89.4815	0.00
04/11/2008	R207 On 05-February-09			Bond Future	8.7200	8.8450	90.2735	89.4815	0.00
04/11/2008	R207 On 05-February-09			Bond Future	8.7200	8.8450	90.2735	89.4815	0.00
04/11/2008	R207 On 05-February-09			Bond Future	8.7200	8.8450	90.2735	89.4815	0.00
04/11/2008	R207 On 05-February-09			Bond Future	8.7200	8.8450	90.2735	89.4815	0.00
04/11/2008	R207 On 07-May-09			Bond Future	8.6200	8.7450	92.9002	92.0849	0.00
04/11/2008	R207 On 07-May-09			Bond Future	8.6200	8.7450	92.9002	92.0849	0.00
04/11/2008	R207 On 07-May-09			Bond Future	8.6200	8.7450	92.9002	92.0849	0.00
04/11/2008	R207 On 07-May-09			Bond Future	8.6200	8.7450	92.9002	92.0849	0.00
04/11/2008	R207 On 07-May-09			Bond Future	8.6200	8.7450	92.9002	92.0849	0.00
04/11/2008	R207 On 07-May-09			Bond Future	8.6200	8.7450	92.9002	92.0849	0.00
04/11/2008	R207 On 07-May-09			Bond Future	8.6200	8.7450	92.9002	92.0849	0.00
04/11/2008	R207 On 07-May-09			Bond Future	8.6200	8.7450	92.9002	92.0849	0.00
04/11/2008	R207 On 06-August-09			Bond Future	8.5200	8.6510	91.8825	91.0455	0.00
04/11/2008	R207 On 06-August-09			Bond Future	8.5200	8.6510	91.8825	91.0455	0.00
04/11/2008	R207 On 06-August-09			Bond Future	8.5200	8.6510	91.8825	91.0455	0.00
04/11/2008	R207 On 06-August-09			Bond Future	8.5200	8.6510	91.8825	91.0455	0.00
04/11/2008	R207 On 06-August-09			Bond Future	8.5200	8.6510	91.8825	91.0455	0.00
04/11/2008	R207 On 06-August-09			Bond Future	8.5200	8.6510	91.8825	91.0455	0.00
04/11/2008	R207 On 06-August-09			Bond Future	8.5200	8.6510	91.8825	91.0455	0.00
04/11/2008	R207 On 06-August-09			Bond Future	8.5200	8.6510	91.8825	91.0455	0.00
04/11/2008	R207 On 06-August-09			Bond Future	8.5200	8.6510	91.8825	91.0455	0.00
04/11/2008	R207 On 06-November-08			Bond Future	8.8400	8.9540	91.2127	90.4452	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
04/11/2008	R207 On 06-November-08			Bond Future	8.8400	8.9540	91.2127	90.4452	0.00
04/11/2008	R207 On 06-November-08			Bond Future	8.8400	8.9540	91.2127	90.4452	0.00
04/11/2008	R207 On 06-November-08			Bond Future	8.8400	8.9540	91.2127	90.4452	0.00
04/11/2008	R207 On 06-November-08			Bond Future	8.8400	8.9540	91.2127	90.4452	0.00
04/11/2008	R207 On 06-November-08			Bond Future	8.8400	8.9540	91.2127	90.4452	0.00
04/11/2008	R207 On 06-November-08			Bond Future	8.8400	8.9540	91.2127	90.4452	0.00
04/11/2008	R207 On 06-November-08			Bond Future	8.8400	8.9540	91.2127	90.4452	0.00
04/11/2008	R208 On 05-February-09			Bond Future	8.6800	8.7950	88.1534	87.3822	0.00
04/11/2008	R208 On 05-February-09			Bond Future	8.6800	8.7950	88.1534	87.3822	0.00
04/11/2008	R208 On 05-February-09			Bond Future	8.6800	8.7950	88.1534	87.3822	0.00
04/11/2008	R208 On 05-February-09			Bond Future	8.6800	8.7950	88.1534	87.3822	0.00
04/11/2008	R208 On 05-February-09			Bond Future	8.6800	8.7950	88.1534	87.3822	0.00
04/11/2008	R208 On 05-February-09			Bond Future	8.6800	8.7950	88.1534	87.3822	0.00
04/11/2008	R208 On 05-February-09			Bond Future	8.6800	8.7950	88.1534	87.3822	0.00
04/11/2008	R208 On 05-February-09			Bond Future	8.6800	8.7950	88.1534	87.3822	0.00
04/11/2008	R208 On 07-May-09			Bond Future	8.5900	8.7100	87.2115	86.4280	0.00
04/11/2008	R208 On 07-May-09			Bond Future	8.5900	8.7100	87.2115	86.4280	0.00
04/11/2008	R208 On 07-May-09			Bond Future	8.5900	8.7100	87.2115	86.4280	0.00
04/11/2008	R208 On 07-May-09			Bond Future	8.5900	8.7100	87.2115	86.4280	0.00
04/11/2008	R208 On 07-May-09			Bond Future	8.5900	8.7100	87.2115	86.4280	0.00
04/11/2008	R208 On 07-May-09			Bond Future	8.5900	8.7100	87.2115	86.4280	0.00
04/11/2008	R208 On 07-May-09			Bond Future	8.5900	8.7100	87.2115	86.4280	0.00
04/11/2008	R208 On 06-August-09			Bond Future	8.5500	8.6640	89.3866	88.6013	0.00
04/11/2008	R208 On 06-August-09			Bond Future	8.5500	8.6640	89.3866	88.6013	0.00
04/11/2008	R208 On 06-August-09			Bond Future	8.5500	8.6640	89.3866	88.6013	0.00
04/11/2008	R208 On 06-August-09			Bond Future	8.5500	8.6640	89.3866	88.6013	0.00
04/11/2008	R208 On 06-August-09			Bond Future	8.5500	8.6640	89.3866	88.6013	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
04/11/2008	R208 On 06-August-09			Bond Future	8.5500	8.6640	89.3866	88.6013	0.00
04/11/2008	R208 On 06-August-09			Bond Future	8.5500	8.6640	89.3866	88.6013	0.00
04/11/2008	R208 On 06-August-09			Bond Future	8.5500	8.6640	89.3866	88.6013	0.00
04/11/2008	R208 On 06-November-08			Bond Future	8.8000	8.9080	85.5220	84.7725	0.00
04/11/2008	R208 On 06-November-08			Bond Future	8.8000	8.9080	85.5220	84.7725	0.00
04/11/2008	R208 On 06-November-08			Bond Future	8.8000	8.9080	85.5220	84.7725	0.00
04/11/2008	R208 On 06-November-08			Bond Future	8.8000	8.9080	85.5220	84.7725	0.00
04/11/2008	R208 On 06-November-08			Bond Future	8.8000	8.9080	85.5220	84.7725	0.00
04/11/2008	R208 On 06-November-08			Bond Future	8.8000	8.9080	85.5220	84.7725	0.00
04/11/2008	R208 On 06-November-08			Bond Future	8.8000	8.9080	85.5220	84.7725	0.00
04/11/2008	R208 On 06-November-08			Bond Future	8.8000	8.9080	85.5220	84.7725	0.00
04/11/2008	R209 On 05-February-09			Bond Future	8.0300	8.1830	82.7131	81.3296	0.00
04/11/2008	R209 On 05-February-09			Bond Future	8.0300	8.1830	82.7131	81.3296	0.00
04/11/2008	R209 On 05-February-09			Bond Future	8.0300	8.1830	82.7131	81.3296	0.00
04/11/2008	R209 On 05-February-09			Bond Future	8.0300	8.1830	82.7131	81.3296	0.00
04/11/2008	R209 On 05-February-09			Bond Future	8.0300	8.1830	82.7131	81.3296	0.00
04/11/2008	R209 On 05-February-09			Bond Future	8.0300	8.1830	82.7131	81.3296	0.00
04/11/2008	R209 On 05-February-09			Bond Future	8.0300	8.1830	82.7131	81.3296	0.00
04/11/2008	R209 On 05-February-09			Bond Future	8.0300	8.1830	82.7131	81.3296	0.00
04/11/2008	R209 On 07-May-09			Bond Future	7.9500	8.1040	81.9519	80.5317	0.00
04/11/2008	R209 On 07-May-09			Bond Future	7.9500	8.1040	81.9519	80.5317	0.00
04/11/2008	R209 On 07-May-09			Bond Future	7.9500	8.1040	81.9519	80.5317	0.00
04/11/2008	R209 On 07-May-09			Bond Future	7.9500	8.1040	81.9519	80.5317	0.00
04/11/2008	R209 On 07-May-09			Bond Future	7.9500	8.1040	81.9519	80.5317	0.00
04/11/2008	R209 On 07-May-09			Bond Future	7.9500	8.1040	81.9519	80.5317	0.00
04/11/2008	R209 On 07-May-09			Bond Future	7.9500	8.1040	81.9519	80.5317	0.00
04/11/2008	R209 On 07-May-09			Bond Future	7.9500	8.1040	81.9519	80.5317	0.00
04/11/2008	R209 On 06-August-09			Bond Future	7.8800	8.0320	84.2789	82.8138	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
04/11/2008	R209 On 06-August-09			Bond Future	7.8800	8.0320	84.2789	82.8138	0.00
04/11/2008	R209 On 06-August-09			Bond Future	7.8800	8.0320	84.2789	82.8138	0.00
04/11/2008	R209 On 06-August-09			Bond Future	7.8800	8.0320	84.2789	82.8138	0.00
04/11/2008	R209 On 06-August-09			Bond Future	7.8800	8.0320	84.2789	82.8138	0.00
04/11/2008	R209 On 06-August-09			Bond Future	7.8800	8.0320	84.2789	82.8138	0.00
04/11/2008	R209 On 06-August-09			Bond Future	7.8800	8.0320	84.2789	82.8138	0.00
04/11/2008	R209 On 06-August-09			Bond Future	7.8800	8.0320	84.2789	82.8138	0.00
04/11/2008	R209 On 06-November-08			Bond Future	8.1200	8.2660	80.3211	78.9748	5924.00
04/11/2008	R209 On 06-November-08			Bond Future	8.1200	8.2660	80.3211	78.9748	5924.00
04/11/2008	R209 On 06-November-08			Bond Future	8.1200	8.2660	80.3211	78.9748	5924.00
04/11/2008	R209 On 06-November-08			Bond Future	8.1200	8.2660	80.3211	78.9748	5924.00
04/11/2008	R209 On 06-November-08			Bond Future	8.1200	8.2660	80.3211	78.9748	5924.00
04/11/2008	R209 On 06-November-08			Bond Future	8.1200	8.2660	80.3211	78.9748	5924.00
04/11/2008	R209 On 06-November-08			Bond Future	8.1200	8.2660	80.3211	78.9748	5924.00
04/11/2008	R209 On 06-November-08			Bond Future	8.1200	8.2660	80.3211	78.9748	5924.00
04/11/2008	R209 On 06-November-08			Bond Future	8.1200	8.2660	80.3211	78.9748	5924.00
04/11/2008	TRT1 On 05-February-09			Index Future	280.1900	278.5310	280.1900	278.5310	0.00
04/11/2008	TRT1 On 05-February-09			Index Future	280.1900	278.5310	280.1900	278.5310	0.00
04/11/2008	TRT1 On 05-February-09			Index Future	280.1900	278.5310	280.1900	278.5310	0.00
04/11/2008	TRT1 On 05-February-09			Index Future	280.1900	278.5310	280.1900	278.5310	0.00
04/11/2008	TRT1 On 05-February-09			Index Future	280.1900	278.5310	280.1900	278.5310	0.00
04/11/2008	TRT1 On 05-February-09			Index Future	280.1900	278.5310	280.1900	278.5310	0.00
04/11/2008	TRT1 On 05-February-09			Index Future	280.1900	278.5310	280.1900	278.5310	0.00
04/11/2008	TRT1 On 05-February-09			Index Future	280.1900	278.5310	280.1900	278.5310	0.00
04/11/2008	TRT1 On 07-May-09			Index Future	288.2600	286.5560	288.2640	286.5560	0.00
04/11/2008	TRT1 On 07-May-09			Index Future	288.2600	286.5560	288.2640	286.5560	0.00
04/11/2008	TRT1 On 07-May-09			Index Future	288.2600	286.5560	288.2640	286.5560	0.00
04/11/2008	TRT1 On 07-May-09			Index Future	288.2600	286.5560	288.2640	286.5560	0.00
04/11/2008	TRT1 On 07-May-09			Index Future	288.2600	286.5560	288.2640	286.5560	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
04/11/2008	TRT1 On 07-May-09			Index Future	288.2600	286.5560	288.2640	286.5560	0.00
04/11/2008	TRT1 On 07-May-09			Index Future	288.2600	286.5560	288.2640	286.5560	0.00
04/11/2008	TRT1 On 07-May-09			Index Future	288.2600	286.5560	288.2640	286.5560	0.00
04/11/2008	TRT1 On 06-August-09			Index Future	288.2600	287.1580	288.2640	287.1580	0.00
04/11/2008	TRT1 On 06-August-09			Index Future	288.2600	287.1580	288.2640	287.1580	0.00
04/11/2008	TRT1 On 06-August-09			Index Future	288.2600	287.1580	288.2640	287.1580	0.00
04/11/2008	TRT1 On 06-August-09			Index Future	288.2600	287.1580	288.2640	287.1580	0.00
04/11/2008	TRT1 On 06-August-09			Index Future	288.2600	287.1580	288.2640	287.1580	0.00
04/11/2008	TRT1 On 06-August-09			Index Future	288.2600	287.1580	288.2640	287.1580	0.00
04/11/2008	TRT1 On 06-August-09			Index Future	288.2600	287.1580	288.2640	287.1580	0.00
04/11/2008	TRT1 On 06-August-09			Index Future	288.2600	287.1580	288.2640	287.1580	0.00
04/11/2008	TRT1 On 06-November-08			Index Future	272.3200	270.7070	272.3180	270.7070	100.00
04/11/2008	TRT1 On 06-November-08			Index Future	272.3200	270.7070	272.3180	270.7070	100.00
04/11/2008	TRT1 On 06-November-08			Index Future	272.3200	270.7070	272.3180	270.7070	100.00
04/11/2008	TRT1 On 06-November-08			Index Future	272.3200	270.7070	272.3180	270.7070	100.00
04/11/2008	TRT1 On 06-November-08			Index Future	272.3200	270.7070	272.3180	270.7070	100.00
04/11/2008	TRT1 On 06-November-08			Index Future	272.3200	270.7070	272.3180	270.7070	100.00
04/11/2008	TRT1 On 06-November-08			Index Future	272.3200	270.7070	272.3180	270.7070	100.00
04/11/2008	TRT1 On 06-November-08			Index Future	272.3200	270.7070	272.3180	270.7070	100.00
04/11/2008	TRT1 On 06-November-08			Index Future	272.3200	270.7070	272.3180	270.7070	100.00
04/11/2008	ZAAD On 16-March-09			Currency Future	6.9700	6.7654	6.9652	6.7654	1736.00
04/11/2008	ZAAD On 16-March-09			Currency Future	6.9700	6.7654	6.9652	6.7654	1736.00
04/11/2008	ZAAD On 16-March-09			Currency Future	6.9700	6.7654	6.9652	6.7654	1736.00
04/11/2008	ZAAD On 16-March-09			Currency Future	6.9700	6.7654	6.9652	6.7654	1736.00
04/11/2008	ZAAD On 16-March-09			Currency Future	6.9700	6.7654	6.9652	6.7654	1736.00
04/11/2008	ZAAD On 16-March-09			Currency Future	6.9700	6.7654	6.9652	6.7654	1736.00
04/11/2008	ZAAD On 16-March-09			Currency Future	6.9700	6.7654	6.9652	6.7654	1736.00
04/11/2008	ZAAD On 16-March-09			Currency Future	6.9700	6.7654	6.9652	6.7654	1736.00
04/11/2008	ZAAD On 12-June-09			Currency Future	7.0800	6.8783	7.0828	6.8783	600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2008	ZAAD On 12-June-09			Currency Future	7.0800	6.8783	7.0828	6.8783	600.00
04/11/2008	ZAAD On 12-June-09			Currency Future	7.0800	6.8783	7.0828	6.8783	600.00
04/11/2008	ZAAD On 12-June-09			Currency Future	7.0800	6.8783	7.0828	6.8783	600.00
04/11/2008	ZAAD On 12-June-09			Currency Future	7.0800	6.8783	7.0828	6.8783	600.00
04/11/2008	ZAAD On 12-June-09			Currency Future	7.0800	6.8783	7.0828	6.8783	600.00
04/11/2008	ZAAD On 12-June-09			Currency Future	7.0800	6.8783	7.0828	6.8783	600.00
04/11/2008	ZAAD On 12-June-09			Currency Future	7.0800	6.8783	7.0828	6.8783	600.00
04/11/2008	ZAAD On 12-December-08			Currency Future	6.8400	6.6461	6.8369	6.6461	7413.00
04/11/2008	ZAAD On 12-December-08			Currency Future	6.8400	6.6461	6.8369	6.6461	7413.00
04/11/2008	ZAAD On 12-December-08			Currency Future	6.8400	6.6461	6.8369	6.6461	7413.00
04/11/2008	ZAAD On 12-December-08			Currency Future	6.8400	6.6461	6.8369	6.6461	7413.00
04/11/2008	ZAAD On 12-December-08			Currency Future	6.8400	6.6461	6.8369	6.6461	7413.00
04/11/2008	ZAAD On 12-December-08			Currency Future	6.8400	6.6461	6.8369	6.6461	7413.00
04/11/2008	ZAAD On 12-December-08			Currency Future	6.8400	6.6461	6.8369	6.6461	7413.00
04/11/2008	ZAAD On 12-December-08			Currency Future	6.8400	6.6461	6.8369	6.6461	7413.00
04/11/2008	ZAAD On 12-June-09	9.00	Call	Currency Future	526	472	526	472	0.00
04/11/2008	ZAAD On 12-June-09	8.75	Call	Currency Future	526	472	526	472	0.00
04/11/2008	ZAAD On 12-June-09	8.50	Call	Currency Future	526	472	526	472	0.00
04/11/2008	ZAAD On 12-June-09	8.25	Call	Currency Future	526	472	526	472	0.00
04/11/2008	ZAAD On 12-June-09	8.00	Call	Currency Future	526	472	526	472	0.00
04/11/2008	ZAAD On 12-June-09	7.75	Call	Currency Future	526	472	526	472	0.00
04/11/2008	ZAAD On 12-June-09	7.25	Call	Currency Future	526	472	526	472	0.00
04/11/2008	ZAAD On 12-June-09	7.00	Call	Currency Future	526	472	526	472	0.00
04/11/2008	ZAAD On 12-June-09	6.75	Call	Currency Future	526	472	526	472	0.00
04/11/2008	ZAAD On 12-June-09	6.50	Call	Currency Future	526	472	526	472	0.00
04/11/2008	ZAAD On 12-June-09	6.25	Call	Currency Future	526	472	526	472	0.00
04/11/2008	ZAAD On 12-June-09	7.50	Call	Currency Future	526	472	526	472	0.00
04/11/2008	ZAAD On 12-June-09	9.00	Put	Currency Future	843	994	843	994	0.00
04/11/2008	ZAAD On 12-June-09	8.75	Put	Currency Future	843	994	843	994	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
04/11/2008	ZAAD On 12-June-09	8.50	Put	Currency Future	843	994	843	994	0.00
04/11/2008	ZAAD On 12-June-09	8.25	Put	Currency Future	843	994	843	994	0.00
04/11/2008	ZAAD On 12-June-09	8.00	Put	Currency Future	843	994	843	994	0.00
04/11/2008	ZAAD On 12-June-09	7.75	Put	Currency Future	843	994	843	994	0.00
04/11/2008	ZAAD On 12-June-09	7.25	Put	Currency Future	843	994	843	994	0.00
04/11/2008	ZAAD On 12-June-09	7.00	Put	Currency Future	843	994	843	994	0.00
04/11/2008	ZAAD On 12-June-09	6.75	Put	Currency Future	843	994	843	994	0.00
04/11/2008	ZAAD On 12-June-09	6.50	Put	Currency Future	843	994	843	994	0.00
04/11/2008	ZAAD On 12-June-09	6.25	Put	Currency Future	843	994	843	994	0.00
04/11/2008	ZAAD On 12-June-09	7.50	Put	Currency Future	843	994	843	994	0.00
04/11/2008	ZAAD On 12-December-08	9.00	Call	Currency Future	251	207	251	207	0.00
04/11/2008	ZAAD On 12-December-08	8.75	Call	Currency Future	251	207	251	207	0.00
04/11/2008	ZAAD On 12-December-08	8.50	Call	Currency Future	251	207	251	207	0.00
04/11/2008	ZAAD On 12-December-08	8.25	Call	Currency Future	251	207	251	207	0.00
04/11/2008	ZAAD On 12-December-08	8.00	Call	Currency Future	251	207	251	207	0.00
04/11/2008	ZAAD On 12-December-08	7.75	Call	Currency Future	251	207	251	207	0.00
04/11/2008	ZAAD On 12-December-08	7.50	Call	Currency Future	251	207	251	207	0.00
04/11/2008	ZAAD On 12-December-08	7.00	Call	Currency Future	251	207	251	207	0.00
04/11/2008	ZAAD On 12-December-08	6.75	Call	Currency Future	251	207	251	207	0.00
04/11/2008	ZAAD On 12-December-08	6.50	Call	Currency Future	251	207	251	207	0.00
04/11/2008	ZAAD On 12-December-08	7.25	Call	Currency Future	251	207	251	207	0.00
04/11/2008	ZAAD On 12-December-08	9.00	Put	Currency Future	614	761	614	761	0.00
04/11/2008	ZAAD On 12-December-08	8.75	Put	Currency Future	614	761	614	761	0.00
04/11/2008	ZAAD On 12-December-08	8.50	Put	Currency Future	614	761	614	761	0.00
04/11/2008	ZAAD On 12-December-08	8.25	Put	Currency Future	614	761	614	761	0.00
04/11/2008	ZAAD On 12-December-08	8.00	Put	Currency Future	614	761	614	761	0.00
04/11/2008	ZAAD On 12-December-08	7.75	Put	Currency Future	614	761	614	761	0.00
04/11/2008	ZAAD On 12-December-08	7.50	Put	Currency Future	614	761	614	761	0.00
04/11/2008	ZAAD On 12-December-08	7.00	Put	Currency Future	614	761	614	761	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
04/11/2008	ZAAD On 12-December-08	6.75	Put	Currency Future	614	761	614	761	0.00
04/11/2008	ZAAD On 12-December-08	6.50	Put	Currency Future	614	761	614	761	0.00
04/11/2008	ZAAD On 12-December-08	7.25	Put	Currency Future	614	761	614	761	0.00
04/11/2008	ZAAD On 12-June-09	7.25	Call	Currency Future	812	729	812	729	0.00
04/11/2008	ZAAD On 12-June-09	7.25	Put	Currency Future	379	500	379	500	0.00
04/11/2008	ZAAD On 12-December-08	6.75	Call	Currency Future	601	498	601	498	0.00
04/11/2008	ZAAD On 12-December-08	9.25	Call	Currency Future	601	498	601	498	0.00
04/11/2008	ZAAD On 12-December-08	9.00	Call	Currency Future	601	498	601	498	0.00
04/11/2008	ZAAD On 12-December-08	8.75	Call	Currency Future	601	498	601	498	0.00
04/11/2008	ZAAD On 12-December-08	8.50	Call	Currency Future	601	498	601	498	0.00
04/11/2008	ZAAD On 12-December-08	8.25	Call	Currency Future	601	498	601	498	0.00
04/11/2008	ZAAD On 12-December-08	7.75	Call	Currency Future	601	498	601	498	0.00
04/11/2008	ZAAD On 12-December-08	7.50	Call	Currency Future	601	498	601	498	0.00
04/11/2008	ZAAD On 12-December-08	7.25	Call	Currency Future	601	498	601	498	0.00
04/11/2008	ZAAD On 12-December-08	7.00	Call	Currency Future	601	498	601	498	0.00
04/11/2008	ZAAD On 12-December-08	8.00	Call	Currency Future	601	498	601	498	0.00
04/11/2008	ZAAD On 12-December-08	6.75	Put	Currency Future	164	252	164	252	0.00
04/11/2008	ZAAD On 12-December-08	9.25	Put	Currency Future	164	252	164	252	0.00
04/11/2008	ZAAD On 12-December-08	9.00	Put	Currency Future	164	252	164	252	0.00
04/11/2008	ZAAD On 12-December-08	8.75	Put	Currency Future	164	252	164	252	0.00
04/11/2008	ZAAD On 12-December-08	8.50	Put	Currency Future	164	252	164	252	0.00
04/11/2008	ZAAD On 12-December-08	8.25	Put	Currency Future	164	252	164	252	0.00
04/11/2008	ZAAD On 12-December-08	7.75	Put	Currency Future	164	252	164	252	0.00
04/11/2008	ZAAD On 12-December-08	7.50	Put	Currency Future	164	252	164	252	0.00
04/11/2008	ZAAD On 12-December-08	7.25	Put	Currency Future	164	252	164	252	0.00
04/11/2008	ZAAD On 12-December-08	7.00	Put	Currency Future	164	252	164	252	0.00
04/11/2008	ZAAD On 12-December-08	8.00	Put	Currency Future	164	252	164	252	0.00
04/11/2008	ZAAD On 16-March-09	9.00	Call	Currency Future	540	481	540	481	0.00
04/11/2008	ZAAD On 16-March-09	8.75	Call	Currency Future	540	481	540	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
04/11/2008	ZAAD On 16-March-09	8.50	Call	Currency Future	540	481	540	481	0.00
04/11/2008	ZAAD On 16-March-09	8.25	Call	Currency Future	540	481	540	481	0.00
04/11/2008	ZAAD On 16-March-09	7.75	Call	Currency Future	540	481	540	481	0.00
04/11/2008	ZAAD On 16-March-09	7.50	Call	Currency Future	540	481	540	481	0.00
04/11/2008	ZAAD On 16-March-09	7.25	Call	Currency Future	540	481	540	481	0.00
04/11/2008	ZAAD On 16-March-09	7.00	Call	Currency Future	540	481	540	481	0.00
04/11/2008	ZAAD On 16-March-09	8.00	Call	Currency Future	540	481	540	481	0.00
04/11/2008	ZAAD On 16-March-09	9.00	Put	Currency Future	524	665	524	665	0.00
04/11/2008	ZAAD On 16-March-09	8.75	Put	Currency Future	524	665	524	665	0.00
04/11/2008	ZAAD On 16-March-09	8.50	Put	Currency Future	524	665	524	665	0.00
04/11/2008	ZAAD On 16-March-09	8.25	Put	Currency Future	524	665	524	665	0.00
04/11/2008	ZAAD On 16-March-09	7.75	Put	Currency Future	524	665	524	665	0.00
04/11/2008	ZAAD On 16-March-09	7.50	Put	Currency Future	524	665	524	665	0.00
04/11/2008	ZAAD On 16-March-09	7.25	Put	Currency Future	524	665	524	665	0.00
04/11/2008	ZAAD On 16-March-09	7.00	Put	Currency Future	524	665	524	665	0.00
04/11/2008	ZAAD On 16-March-09	8.00	Put	Currency Future	524	665	524	665	0.00
05/11/2008	\$ / R On 16-March-09			Currency Future	10.0300	10.1801	10.0251	10.1801	17611.00
05/11/2008	\$ / R On 16-March-09			Currency Future	10.0300	10.1801	10.0251	10.1801	17611.00
05/11/2008	\$ / R On 16-March-09			Currency Future	10.0300	10.1801	10.0251	10.1801	17611.00
05/11/2008	\$ / R On 16-March-09			Currency Future	10.0300	10.1801	10.0251	10.1801	17611.00
05/11/2008	\$ / R On 16-March-09			Currency Future	10.0300	10.1801	10.0251	10.1801	17611.00
05/11/2008	\$ / R On 16-March-09			Currency Future	10.0300	10.1801	10.0251	10.1801	17611.00
05/11/2008	\$ / R On 16-March-09			Currency Future	10.0300	10.1801	10.0251	10.1801	17611.00
05/11/2008	\$ / R On 16-March-09			Currency Future	10.0300	10.1801	10.0251	10.1801	17611.00
05/11/2008	\$ / R On 12-June-09			Currency Future	10.2300	10.3940	10.2334	10.3940	2072.00
05/11/2008	\$ / R On 12-June-09			Currency Future	10.2300	10.3940	10.2334	10.3940	2072.00
05/11/2008	\$ / R On 12-June-09			Currency Future	10.2300	10.3940	10.2334	10.3940	2072.00
05/11/2008	\$ / R On 12-June-09			Currency Future	10.2300	10.3940	10.2334	10.3940	2072.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2008	\$ / R On 12-June-09			Currency Future	10.2300	10.3940	10.2334	10.3940	2072.00
05/11/2008	\$ / R On 12-June-09			Currency Future	10.2300	10.3940	10.2334	10.3940	2072.00
05/11/2008	\$ / R On 12-June-09			Currency Future	10.2300	10.3940	10.2334	10.3940	2072.00
05/11/2008	\$ / R On 12-June-09			Currency Future	10.2300	10.3940	10.2334	10.3940	2072.00
05/11/2008	\$ / R On 12-December-08			Currency Future	9.7900	9.9425	9.7918	9.9425	134944.00
05/11/2008	\$ / R On 12-December-08			Currency Future	9.7900	9.9425	9.7918	9.9425	134944.00
05/11/2008	\$ / R On 12-December-08			Currency Future	9.7900	9.9425	9.7918	9.9425	134944.00
05/11/2008	\$ / R On 12-December-08			Currency Future	9.7900	9.9425	9.7918	9.9425	134944.00
05/11/2008	\$ / R On 12-December-08			Currency Future	9.7900	9.9425	9.7918	9.9425	134944.00
05/11/2008	\$ / R On 12-December-08			Currency Future	9.7900	9.9425	9.7918	9.9425	134944.00
05/11/2008	\$ / R On 12-December-08			Currency Future	9.7900	9.9425	9.7918	9.9425	134944.00
05/11/2008	\$ / R On 16-March-09	228.00	Call	Currency Future	1511	1758	1511	1758	0.00
05/11/2008	\$ / R On 16-March-09	228.00	Put	Currency Future	286	378	286	378	0.00
05/11/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	1923	2170	1923	2170	0.00
05/11/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	290	376	290	376	0.00
05/11/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	1577	1834	1577	1834	0.00
05/11/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	443	540	443	540	0.00
05/11/2008	\$ / R On 12-December-08	7.95	Call	Currency Future	11	47	11	47	0.00
05/11/2008	\$ / R On 12-December-08	7.90	Call	Currency Future	11	47	11	47	0.00
05/11/2008	\$ / R On 12-December-08	7.85	Call	Currency Future	11	47	11	47	0.00
05/11/2008	\$ / R On 12-December-08	7.80	Call	Currency Future	11	47	11	47	0.00
05/11/2008	\$ / R On 12-December-08	7.30	Call	Currency Future	11	47	11	47	0.00
05/11/2008	\$ / R On 12-December-08	7.70	Call	Currency Future	11	47	11	47	0.00
05/11/2008	\$ / R On 12-December-08	7.65	Call	Currency Future	11	47	11	47	0.00
05/11/2008	\$ / R On 12-December-08	7.60	Call	Currency Future	11	47	11	47	0.00
05/11/2008	\$ / R On 12-December-08	7.55	Call	Currency Future	11	47	11	47	0.00
05/11/2008	\$ / R On 12-December-08	7.45	Call	Currency Future	11	47	11	47	0.00
05/11/2008	\$ / R On 12-December-08	7.40	Call	Currency Future	11	47	11	47	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
05/11/2008	\$ / R On 12-December-08	7.35	Call	Currency Future	11	47	11	47	0.00
05/11/2008	\$ / R On 12-December-08	7.20	Call	Currency Future	11	47	11	47	0.00
05/11/2008	\$ / R On 12-December-08	7.15	Call	Currency Future	11	47	11	47	0.00
05/11/2008	\$ / R On 12-December-08	7.10	Call	Currency Future	11	47	11	47	0.00
05/11/2008	\$ / R On 12-December-08	7.05	Call	Currency Future	11	47	11	47	0.00
05/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	11	47	11	47	0.00
05/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	11	47	11	47	0.00
05/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	11	47	11	47	0.00
05/11/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	11	47	11	47	0.00
05/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	11	47	11	47	0.00
05/11/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	11	47	11	47	0.00
05/11/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	11	47	11	47	0.00
05/11/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	11	47	11	47	0.00
05/11/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	11	47	11	47	0.00
05/11/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	11	47	11	47	0.00
05/11/2008	\$ / R On 12-December-08	7.95	Put	Currency Future	4069	3955	4069	3955	0.00
05/11/2008	\$ / R On 12-December-08	7.90	Put	Currency Future	4069	3955	4069	3955	0.00
05/11/2008	\$ / R On 12-December-08	7.85	Put	Currency Future	4069	3955	4069	3955	0.00
05/11/2008	\$ / R On 12-December-08	7.80	Put	Currency Future	4069	3955	4069	3955	0.00
05/11/2008	\$ / R On 12-December-08	7.30	Put	Currency Future	4069	3955	4069	3955	0.00
05/11/2008	\$ / R On 12-December-08	7.70	Put	Currency Future	4069	3955	4069	3955	0.00
05/11/2008	\$ / R On 12-December-08	7.65	Put	Currency Future	4069	3955	4069	3955	0.00
05/11/2008	\$ / R On 12-December-08	7.60	Put	Currency Future	4069	3955	4069	3955	0.00
05/11/2008	\$ / R On 12-December-08	7.55	Put	Currency Future	4069	3955	4069	3955	0.00
05/11/2008	\$ / R On 12-December-08	7.45	Put	Currency Future	4069	3955	4069	3955	0.00
05/11/2008	\$ / R On 12-December-08	7.40	Put	Currency Future	4069	3955	4069	3955	0.00
05/11/2008	\$ / R On 12-December-08	7.35	Put	Currency Future	4069	3955	4069	3955	0.00
05/11/2008	\$ / R On 12-December-08	7.20	Put	Currency Future	4069	3955	4069	3955	0.00
05/11/2008	\$ / R On 12-December-08	7.15	Put	Currency Future	4069	3955	4069	3955	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
05/11/2008	\$ / R On 12-December-08	7.10	Put	Currency Future	4069	3955	4069	3955	0.00
05/11/2008	\$ / R On 12-December-08	7.05	Put	Currency Future	4069	3955	4069	3955	0.00
05/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	4069	3955	4069	3955	0.00
05/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	4069	3955	4069	3955	0.00
05/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	4069	3955	4069	3955	0.00
05/11/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	4069	3955	4069	3955	0.00
05/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	4069	3955	4069	3955	0.00
05/11/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	4069	3955	4069	3955	0.00
05/11/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	4069	3955	4069	3955	0.00
05/11/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	4069	3955	4069	3955	0.00
05/11/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	4069	3955	4069	3955	0.00
05/11/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	4069	3955	4069	3955	0.00
05/11/2008	\$ / R On 12-December-08	230.00	Call	Currency Future	32	98	32	98	0.00
05/11/2008	\$ / R On 12-December-08	230.00	Put	Currency Future	3190	3106	3190	3106	0.00
05/11/2008	\$ / R On 16-March-09	230.00	Call	Currency Future	695	917	695	917	0.00
05/11/2008	\$ / R On 16-March-09	230.00	Put	Currency Future	1070	1137	1070	1137	0.00
05/11/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	3001	0	3001	0	0.00
05/11/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	3001	0	3001	0	0.00
05/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	3001	0	3001	0	0.00
05/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	3001	0	3001	0	0.00
05/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	3001	0	3001	0	0.00
05/11/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	3001	0	3001	0	0.00
05/11/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	3001	0	3001	0	0.00
05/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	3001	0	3001	0	0.00
05/11/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	3001	0	3001	0	0.00
05/11/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	3001	0	3001	0	0.00
05/11/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	3001	0	3001	0	0.00
05/11/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	9	0	9	0	0.00
05/11/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	9	0	9	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
05/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	9	0	9	0	0.00
05/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	9	0	9	0	0.00
05/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	9	0	9	0	0.00
05/11/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	9	0	9	0	0.00
05/11/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	9	0	9	0	0.00
05/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	9	0	9	0	0.00
05/11/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	9	0	9	0	0.00
05/11/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	9	0	9	0	0.00
05/11/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	9	0	9	0	0.00
05/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	2264	0	2264	0	0.00
05/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	22	0	22	0	0.00
05/11/2008	\$ / R On 12-June-09	8.55	Call	Currency Future	1055	0	1055	0	0.00
05/11/2008	\$ / R On 12-June-09	8.45	Call	Currency Future	1055	0	1055	0	0.00
05/11/2008	\$ / R On 12-June-09	8.50	Call	Currency Future	1055	0	1055	0	0.00
05/11/2008	\$ / R On 12-June-09	8.25	Call	Currency Future	1055	0	1055	0	0.00
05/11/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	1055	0	1055	0	0.00
05/11/2008	\$ / R On 12-June-09	8.55	Put	Currency Future	871	0	871	0	0.00
05/11/2008	\$ / R On 12-June-09	8.45	Put	Currency Future	871	0	871	0	0.00
05/11/2008	\$ / R On 12-June-09	8.50	Put	Currency Future	871	0	871	0	0.00
05/11/2008	\$ / R On 12-June-09	8.25	Put	Currency Future	871	0	871	0	0.00
05/11/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	871	0	871	0	0.00
05/11/2008	£ / R On 16-March-09			Currency Future	15.9400	16.1445	15.9424	16.1445	7848.00
05/11/2008	£ / R On 16-March-09			Currency Future	15.9400	16.1445	15.9424	16.1445	7848.00
05/11/2008	£ / R On 16-March-09			Currency Future	15.9400	16.1445	15.9424	16.1445	7848.00
05/11/2008	£ / R On 16-March-09			Currency Future	15.9400	16.1445	15.9424	16.1445	7848.00
05/11/2008	£ / R On 16-March-09			Currency Future	15.9400	16.1445	15.9424	16.1445	7848.00
05/11/2008	£ / R On 16-March-09			Currency Future	15.9400	16.1445	15.9424	16.1445	7848.00
05/11/2008	£ / R On 16-March-09			Currency Future	15.9400	16.1445	15.9424	16.1445	7848.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2008	£ / R On 16-March-09			Currency Future	15.9400	16.1445	15.9424	16.1445	7848.00
05/11/2008	£ / R On 12-June-09			Currency Future	16.2300	16.4462	16.2303	16.4462	0.00
05/11/2008	£ / R On 12-June-09			Currency Future	16.2300	16.4462	16.2303	16.4462	0.00
05/11/2008	£ / R On 12-June-09			Currency Future	16.2300	16.4462	16.2303	16.4462	0.00
05/11/2008	£ / R On 12-June-09			Currency Future	16.2300	16.4462	16.2303	16.4462	0.00
05/11/2008	£ / R On 12-June-09			Currency Future	16.2300	16.4462	16.2303	16.4462	0.00
05/11/2008	£ / R On 12-June-09			Currency Future	16.2300	16.4462	16.2303	16.4462	0.00
05/11/2008	£ / R On 12-June-09			Currency Future	16.2300	16.4462	16.2303	16.4462	0.00
05/11/2008	£ / R On 12-June-09			Currency Future	16.2300	16.4462	16.2303	16.4462	0.00
05/11/2008	£ / R On 12-December-08			Currency Future	15.6400	15.8287	15.6368	15.8287	2709.00
05/11/2008	£ / R On 12-December-08			Currency Future	15.6400	15.8287	15.6368	15.8287	2709.00
05/11/2008	£ / R On 12-December-08			Currency Future	15.6400	15.8287	15.6368	15.8287	2709.00
05/11/2008	£ / R On 12-December-08			Currency Future	15.6400	15.8287	15.6368	15.8287	2709.00
05/11/2008	£ / R On 12-December-08			Currency Future	15.6400	15.8287	15.6368	15.8287	2709.00
05/11/2008	£ / R On 12-December-08			Currency Future	15.6400	15.8287	15.6368	15.8287	2709.00
05/11/2008	£ / R On 12-December-08			Currency Future	15.6400	15.8287	15.6368	15.8287	2709.00
05/11/2008	£ / R On 12-December-08			Currency Future	15.6400	15.8287	15.6368	15.8287	2709.00
05/11/2008	£ / R On 12-December-08			Currency Future	15.6400	15.8287	15.6368	15.8287	2709.00
05/11/2008	£ / R On 12-June-09	8.00	Call	Currency Future	760	1055	760	1055	0.00
05/11/2008	£ / R On 12-June-09	8.00	Put	Currency Future	2330	2409	2330	2409	0.00
05/11/2008	£ / R On 12-December-08	8.25	Call	Currency Future	166	322	166	322	0.00
05/11/2008	£ / R On 12-December-08	8.25	Put	Currency Future	2179	2144	2179	2144	0.00
05/11/2008	£ / R On 12-June-09	7.00	Call	Currency Future	935	1248	935	1248	0.00
05/11/2008	£ / R On 12-June-09	7.00	Put	Currency Future	1955	2052	1955	2052	0.00
05/11/2008	£ / R On 12-December-08	7.50	Call	Currency Future	1178	1456	1178	1456	0.00
05/11/2008	£ / R On 12-December-08	7.50	Put	Currency Future	342	427	342	427	0.00
05/11/2008	£ / R On 12-December-08	7.25	Call	Currency Future	401	626	401	626	0.00
05/11/2008	£ / R On 12-December-08	7.25	Put	Currency Future	1315	1347	1315	1347	0.00
05/11/2008	£ / R On 16-March-09	7.00	Call	Currency Future	581	864	581	864	0.00
05/11/2008	£ / R On 16-March-09	7.00	Put	Currency Future	1988	2070	1988	2070	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
05/11/2008	£ / R On 12-June-09	7.00	Call	Currency Future	836	1140	836	1140	0.00
05/11/2008	£ / R On 12-June-09	7.00	Put	Currency Future	2155	2243	2155	2243	0.00
05/11/2008	£ / R On 16-March-09	8.25	Call	Currency Future	488	756	488	756	0.00
05/11/2008	£ / R On 16-March-09	8.25	Put	Currency Future	2246	2311	2246	2311	0.00
05/11/2008	£ / R On 12-June-09	8.00	Call	Currency Future	789	1088	789	1088	0.00
05/11/2008	£ / R On 12-June-09	8.00	Put	Currency Future	2259	2342	2259	2342	0.00
05/11/2008	£ / R On 16-March-09	8.55	Call	Currency Future	1147	1465	1147	1465	0.00
05/11/2008	£ / R On 16-March-09	8.45	Call	Currency Future	1147	1465	1147	1465	0.00
05/11/2008	£ / R On 16-March-09	9.00	Call	Currency Future	1147	1465	1147	1465	0.00
05/11/2008	£ / R On 16-March-09	8.75	Call	Currency Future	1147	1465	1147	1465	0.00
05/11/2008	£ / R On 16-March-09	8.50	Call	Currency Future	1147	1465	1147	1465	0.00
05/11/2008	£ / R On 16-March-09	8.25	Call	Currency Future	1147	1465	1147	1465	0.00
05/11/2008	£ / R On 16-March-09	8.00	Call	Currency Future	1147	1465	1147	1465	0.00
05/11/2008	£ / R On 16-March-09	7.75	Call	Currency Future	1147	1465	1147	1465	0.00
05/11/2008	£ / R On 16-March-09	7.50	Call	Currency Future	1147	1465	1147	1465	0.00
05/11/2008	£ / R On 16-March-09	7.25	Call	Currency Future	1147	1465	1147	1465	0.00
05/11/2008	£ / R On 16-March-09	7.00	Call	Currency Future	1147	1465	1147	1465	0.00
05/11/2008	£ / R On 16-March-09	6.75	Call	Currency Future	1147	1465	1147	1465	0.00
05/11/2008	£ / R On 16-March-09	8.55	Put	Currency Future	955	1070	955	1070	0.00
05/11/2008	£ / R On 16-March-09	8.45	Put	Currency Future	955	1070	955	1070	0.00
05/11/2008	£ / R On 16-March-09	9.00	Put	Currency Future	955	1070	955	1070	0.00
05/11/2008	£ / R On 16-March-09	8.75	Put	Currency Future	955	1070	955	1070	0.00
05/11/2008	£ / R On 16-March-09	8.50	Put	Currency Future	955	1070	955	1070	0.00
05/11/2008	£ / R On 16-March-09	8.25	Put	Currency Future	955	1070	955	1070	0.00
05/11/2008	£ / R On 16-March-09	8.00	Put	Currency Future	955	1070	955	1070	0.00
05/11/2008	£ / R On 16-March-09	7.75	Put	Currency Future	955	1070	955	1070	0.00
05/11/2008	£ / R On 16-March-09	7.50	Put	Currency Future	955	1070	955	1070	0.00
05/11/2008	£ / R On 16-March-09	7.25	Put	Currency Future	955	1070	955	1070	0.00
05/11/2008	£ / R On 16-March-09	7.00	Put	Currency Future	955	1070	955	1070	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
05/11/2008	£ / R On 16-March-09	6.75	Put	Currency Future	955	1070	955	1070	0.00
05/11/2008	£ / R On 16-March-09	9.25	Call	Currency Future	1106	1425	1106	1425	0.00
05/11/2008	£ / R On 16-March-09	9.00	Call	Currency Future	1106	1425	1106	1425	0.00
05/11/2008	£ / R On 16-March-09	8.75	Call	Currency Future	1106	1425	1106	1425	0.00
05/11/2008	£ / R On 16-March-09	8.50	Call	Currency Future	1106	1425	1106	1425	0.00
05/11/2008	£ / R On 16-March-09	8.25	Call	Currency Future	1106	1425	1106	1425	0.00
05/11/2008	£ / R On 16-March-09	8.00	Call	Currency Future	1106	1425	1106	1425	0.00
05/11/2008	£ / R On 16-March-09	7.75	Call	Currency Future	1106	1425	1106	1425	0.00
05/11/2008	£ / R On 16-March-09	7.50	Call	Currency Future	1106	1425	1106	1425	0.00
05/11/2008	£ / R On 16-March-09	9.25	Put	Currency Future	1013	1131	1013	1131	0.00
05/11/2008	£ / R On 16-March-09	9.00	Put	Currency Future	1013	1131	1013	1131	0.00
05/11/2008	£ / R On 16-March-09	8.75	Put	Currency Future	1013	1131	1013	1131	0.00
05/11/2008	£ / R On 16-March-09	8.50	Put	Currency Future	1013	1131	1013	1131	0.00
05/11/2008	£ / R On 16-March-09	8.25	Put	Currency Future	1013	1131	1013	1131	0.00
05/11/2008	£ / R On 16-March-09	8.00	Put	Currency Future	1013	1131	1013	1131	0.00
05/11/2008	£ / R On 16-March-09	7.75	Put	Currency Future	1013	1131	1013	1131	0.00
05/11/2008	£ / R On 16-March-09	7.50	Put	Currency Future	1013	1131	1013	1131	0.00
05/11/2008	£ / R On 16-March-09	8.45	Call	Currency Future	1066	1384	1066	1384	0.00
05/11/2008	£ / R On 16-March-09	8.60	Call	Currency Future	1066	1384	1066	1384	0.00
05/11/2008	£ / R On 16-March-09	8.55	Call	Currency Future	1066	1384	1066	1384	0.00
05/11/2008	£ / R On 16-March-09	9.25	Call	Currency Future	1066	1384	1066	1384	0.00
05/11/2008	£ / R On 16-March-09	9.00	Call	Currency Future	1066	1384	1066	1384	0.00
05/11/2008	£ / R On 16-March-09	8.75	Call	Currency Future	1066	1384	1066	1384	0.00
05/11/2008	£ / R On 16-March-09	8.50	Call	Currency Future	1066	1384	1066	1384	0.00
05/11/2008	£ / R On 16-March-09	8.25	Call	Currency Future	1066	1384	1066	1384	0.00
05/11/2008	£ / R On 16-March-09	8.00	Call	Currency Future	1066	1384	1066	1384	0.00
05/11/2008	£ / R On 16-March-09	7.75	Call	Currency Future	1066	1384	1066	1384	0.00
05/11/2008	£ / R On 16-March-09	7.50	Call	Currency Future	1066	1384	1066	1384	0.00
05/11/2008	£ / R On 16-March-09	8.45	Put	Currency Future	1074	1190	1074	1190	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
05/11/2008	£ / R On 16-March-09	8.60	Put	Currency Future	1074	1190	1074	1190	0.00
05/11/2008	£ / R On 16-March-09	8.55	Put	Currency Future	1074	1190	1074	1190	0.00
05/11/2008	£ / R On 16-March-09	9.25	Put	Currency Future	1074	1190	1074	1190	0.00
05/11/2008	£ / R On 16-March-09	9.00	Put	Currency Future	1074	1190	1074	1190	0.00
05/11/2008	£ / R On 16-March-09	8.75	Put	Currency Future	1074	1190	1074	1190	0.00
05/11/2008	£ / R On 16-March-09	8.50	Put	Currency Future	1074	1190	1074	1190	0.00
05/11/2008	£ / R On 16-March-09	8.25	Put	Currency Future	1074	1190	1074	1190	0.00
05/11/2008	£ / R On 16-March-09	8.00	Put	Currency Future	1074	1190	1074	1190	0.00
05/11/2008	£ / R On 16-March-09	7.75	Put	Currency Future	1074	1190	1074	1190	0.00
05/11/2008	£ / R On 16-March-09	7.50	Put	Currency Future	1074	1190	1074	1190	0.00
05/11/2008	€ / R On 16-March-09			Currency Future	12.9100	13.0411	12.9050	13.0411	4778.00
05/11/2008	€ / R On 16-March-09			Currency Future	12.9100	13.0411	12.9050	13.0411	4778.00
05/11/2008	€ / R On 16-March-09			Currency Future	12.9100	13.0411	12.9050	13.0411	4778.00
05/11/2008	€ / R On 16-March-09			Currency Future	12.9100	13.0411	12.9050	13.0411	4778.00
05/11/2008	€ / R On 16-March-09			Currency Future	12.9100	13.0411	12.9050	13.0411	4778.00
05/11/2008	€ / R On 16-March-09			Currency Future	12.9100	13.0411	12.9050	13.0411	4778.00
05/11/2008	€ / R On 16-March-09			Currency Future	12.9100	13.0411	12.9050	13.0411	4778.00
05/11/2008	€ / R On 16-March-09			Currency Future	12.9100	13.0411	12.9050	13.0411	4778.00
05/11/2008	€ / R On 12-June-09			Currency Future	13.1600	13.3062	13.1588	13.3062	50.00
05/11/2008	€ / R On 12-June-09			Currency Future	13.1600	13.3062	13.1588	13.3062	50.00
05/11/2008	€ / R On 12-June-09			Currency Future	13.1600	13.3062	13.1588	13.3062	50.00
05/11/2008	€ / R On 12-June-09			Currency Future	13.1600	13.3062	13.1588	13.3062	50.00
05/11/2008	€ / R On 12-June-09			Currency Future	13.1600	13.3062	13.1588	13.3062	50.00
05/11/2008	€ / R On 12-June-09			Currency Future	13.1600	13.3062	13.1588	13.3062	50.00
05/11/2008	€ / R On 12-June-09			Currency Future	13.1600	13.3062	13.1588	13.3062	50.00
05/11/2008	€ / R On 12-June-09			Currency Future	13.1600	13.3062	13.1588	13.3062	50.00
05/11/2008	€ / R On 12-December-08			Currency Future	12.6400	12.7685	12.6364	12.7685	35108.00
05/11/2008	€ / R On 12-December-08			Currency Future	12.6400	12.7685	12.6364	12.7685	35108.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2008	€ / R On 12-December-08			Currency Future	12.6400	12.7685	12.6364	12.7685	35108.00
05/11/2008	€ / R On 12-December-08			Currency Future	12.6400	12.7685	12.6364	12.7685	35108.00
05/11/2008	€ / R On 12-December-08			Currency Future	12.6400	12.7685	12.6364	12.7685	35108.00
05/11/2008	€ / R On 12-December-08			Currency Future	12.6400	12.7685	12.6364	12.7685	35108.00
05/11/2008	€ / R On 12-December-08			Currency Future	12.6400	12.7685	12.6364	12.7685	35108.00
05/11/2008	€ / R On 12-December-08			Currency Future	12.6400	12.7685	12.6364	12.7685	35108.00
05/11/2008	€ / R On 16-March-09	8.55	Call	Currency Future	776	1014	776	1014	0.00
05/11/2008	€ / R On 16-March-09	8.45	Call	Currency Future	776	1014	776	1014	0.00
05/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	776	1014	776	1014	0.00
05/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	776	1014	776	1014	0.00
05/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	776	1014	776	1014	0.00
05/11/2008	€ / R On 16-March-09	8.25	Call	Currency Future	776	1014	776	1014	0.00
05/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	776	1014	776	1014	0.00
05/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	776	1014	776	1014	0.00
05/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	776	1014	776	1014	0.00
05/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	776	1014	776	1014	0.00
05/11/2008	€ / R On 16-March-09	7.00	Call	Currency Future	776	1014	776	1014	0.00
05/11/2008	€ / R On 16-March-09	8.55	Put	Currency Future	921	1022	921	1022	0.00
05/11/2008	€ / R On 16-March-09	8.45	Put	Currency Future	921	1022	921	1022	0.00
05/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	921	1022	921	1022	0.00
05/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	921	1022	921	1022	0.00
05/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	921	1022	921	1022	0.00
05/11/2008	€ / R On 16-March-09	8.25	Put	Currency Future	921	1022	921	1022	0.00
05/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	921	1022	921	1022	0.00
05/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	921	1022	921	1022	0.00
05/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	921	1022	921	1022	0.00
05/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	921	1022	921	1022	0.00
05/11/2008	€ / R On 16-March-09	7.00	Put	Currency Future	921	1022	921	1022	0.00
05/11/2008	€ / R On 12-June-09	9.25	Call	Currency Future	1117	1364	1117	1364	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
05/11/2008	€ / R On 12-June-09	8.75	Call	Currency Future	1117	1364	1117	1364	0.00
05/11/2008	€ / R On 12-June-09	8.25	Call	Currency Future	1117	1364	1117	1364	0.00
05/11/2008	€ / R On 12-June-09	7.50	Call	Currency Future	1117	1364	1117	1364	0.00
05/11/2008	€ / R On 12-June-09	7.25	Call	Currency Future	1117	1364	1117	1364	0.00
05/11/2008	€ / R On 12-June-09	7.00	Call	Currency Future	1117	1364	1117	1364	0.00
05/11/2008	€ / R On 12-June-09	9.00	Call	Currency Future	1117	1364	1117	1364	0.00
05/11/2008	€ / R On 12-June-09	8.50	Call	Currency Future	1117	1364	1117	1364	0.00
05/11/2008	€ / R On 12-June-09	8.00	Call	Currency Future	1117	1364	1117	1364	0.00
05/11/2008	€ / R On 12-June-09	7.75	Call	Currency Future	1117	1364	1117	1364	0.00
05/11/2008	€ / R On 12-June-09	9.25	Put	Currency Future	858	958	858	958	0.00
05/11/2008	€ / R On 12-June-09	8.75	Put	Currency Future	858	958	858	958	0.00
05/11/2008	€ / R On 12-June-09	8.25	Put	Currency Future	858	958	858	958	0.00
05/11/2008	€ / R On 12-June-09	7.50	Put	Currency Future	858	958	858	958	0.00
05/11/2008	€ / R On 12-June-09	7.25	Put	Currency Future	858	958	858	958	0.00
05/11/2008	€ / R On 12-June-09	7.00	Put	Currency Future	858	958	858	958	0.00
05/11/2008	€ / R On 12-June-09	9.00	Put	Currency Future	858	958	858	958	0.00
05/11/2008	€ / R On 12-June-09	8.50	Put	Currency Future	858	958	858	958	0.00
05/11/2008	€ / R On 12-June-09	8.00	Put	Currency Future	858	958	858	958	0.00
05/11/2008	€ / R On 12-June-09	7.75	Put	Currency Future	858	958	858	958	0.00
05/11/2008	€ / R On 16-March-09	6.75	Call	Currency Future	951	1197	951	1197	0.00
05/11/2008	€ / R On 16-March-09	6.75	Put	Currency Future	646	756	646	756	0.00
05/11/2008	€ / R On 12-December-08	9.25	Call	Currency Future	620	830	620	830	0.00
05/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	620	830	620	830	0.00
05/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	620	830	620	830	0.00
05/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	620	830	620	830	0.00
05/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	620	830	620	830	0.00
05/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	620	830	620	830	0.00
05/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	620	830	620	830	0.00
05/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	620	830	620	830	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
05/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	620	830	620	830	0.00
05/11/2008	€ / R On 12-December-08	6.75	Call	Currency Future	620	830	620	830	0.00
05/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	620	830	620	830	0.00
05/11/2008	€ / R On 12-December-08	9.25	Put	Currency Future	484	561	484	561	0.00
05/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	484	561	484	561	0.00
05/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	484	561	484	561	0.00
05/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	484	561	484	561	0.00
05/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	484	561	484	561	0.00
05/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	484	561	484	561	0.00
05/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	484	561	484	561	0.00
05/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	484	561	484	561	0.00
05/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	484	561	484	561	0.00
05/11/2008	€ / R On 12-December-08	6.75	Put	Currency Future	484	561	484	561	0.00
05/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	484	561	484	561	0.00
05/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	27	77	27	77	0.00
05/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	3991	3908	3991	3908	0.00
05/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	310	460	310	460	0.00
05/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	2755	2769	2755	2769	0.00
05/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	228	359	228	359	0.00
05/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	3473	3467	3473	3467	0.00
05/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	147	255	147	255	0.00
05/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	4192	4164	4192	4164	0.00
05/11/2008	€ / R On 12-December-08	9.25	Call	Currency Future	2374	2506	2374	2506	0.00
05/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	2374	2506	2374	2506	0.00
05/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	2374	2506	2374	2506	0.00
05/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	2374	2506	2374	2506	0.00
05/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	2374	2506	2374	2506	0.00
05/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	2374	2506	2374	2506	0.00
05/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	2374	2506	2374	2506	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
05/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	2374	2506	2374	2506	0.00
05/11/2008	€ / R On 12-December-08	6.75	Call	Currency Future	2374	2506	2374	2506	0.00
05/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	2374	2506	2374	2506	0.00
05/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	2374	2506	2374	2506	0.00
05/11/2008	€ / R On 12-December-08	9.25	Put	Currency Future	38	38	38	38	0.00
05/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	38	38	38	38	0.00
05/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	38	38	38	38	0.00
05/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	38	38	38	38	0.00
05/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	38	38	38	38	0.00
05/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	38	38	38	38	0.00
05/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	38	38	38	38	0.00
05/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	38	38	38	38	0.00
05/11/2008	€ / R On 12-December-08	6.75	Put	Currency Future	38	38	38	38	0.00
05/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	38	38	38	38	0.00
05/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	38	38	38	38	0.00
05/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	1604	1771	1604	1771	0.00
05/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	1604	1771	1604	1771	0.00
05/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	1604	1771	1604	1771	0.00
05/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	1604	1771	1604	1771	0.00
05/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	1604	1771	1604	1771	0.00
05/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	1604	1771	1604	1771	0.00
05/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	1604	1771	1604	1771	0.00
05/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	1604	1771	1604	1771	0.00
05/11/2008	€ / R On 12-December-08	6.75	Call	Currency Future	1604	1771	1604	1771	0.00
05/11/2008	€ / R On 12-December-08	6.50	Call	Currency Future	1604	1771	1604	1771	0.00
05/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	1604	1771	1604	1771	0.00
05/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	67	102	67	102	0.00
05/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	67	102	67	102	0.00
05/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	67	102	67	102	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
05/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	67	102	67	102	0.00
05/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	67	102	67	102	0.00
05/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	67	102	67	102	0.00
05/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	67	102	67	102	0.00
05/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	67	102	67	102	0.00
05/11/2008	€ / R On 12-December-08	6.75	Put	Currency Future	67	102	67	102	0.00
05/11/2008	€ / R On 12-December-08	6.50	Put	Currency Future	67	102	67	102	0.00
05/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	67	102	67	102	0.00
05/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	178	300	178	300	0.00
05/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	178	300	178	300	0.00
05/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	178	300	178	300	0.00
05/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	178	300	178	300	0.00
05/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	178	300	178	300	0.00
05/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	178	300	178	300	0.00
05/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	178	300	178	300	0.00
05/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	178	300	178	300	0.00
05/11/2008	€ / R On 12-December-08	6.75	Call	Currency Future	178	300	178	300	0.00
05/11/2008	€ / R On 12-December-08	6.50	Call	Currency Future	178	300	178	300	0.00
05/11/2008	€ / R On 12-December-08	6.25	Call	Currency Future	178	300	178	300	0.00
05/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	178	300	178	300	0.00
05/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	1842	1831	1842	1831	0.00
05/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	1842	1831	1842	1831	0.00
05/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	1842	1831	1842	1831	0.00
05/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	1842	1831	1842	1831	0.00
05/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	1842	1831	1842	1831	0.00
05/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	1842	1831	1842	1831	0.00
05/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	1842	1831	1842	1831	0.00
05/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	1842	1831	1842	1831	0.00
05/11/2008	€ / R On 12-December-08	6.75	Put	Currency Future	1842	1831	1842	1831	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
05/11/2008	€ / R On 12-December-08	6.50	Put	Currency Future	1842	1831	1842	1831	0.00
05/11/2008	€ / R On 12-December-08	6.25	Put	Currency Future	1842	1831	1842	1831	0.00
05/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	1842	1831	1842	1831	0.00
05/11/2008	€ / R On 12-December-08	9.25	Call	Currency Future	103	194	103	194	0.00
05/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	103	194	103	194	0.00
05/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	103	194	103	194	0.00
05/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	103	194	103	194	0.00
05/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	103	194	103	194	0.00
05/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	103	194	103	194	0.00
05/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	103	194	103	194	0.00
05/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	103	194	103	194	0.00
05/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	103	194	103	194	0.00
05/11/2008	€ / R On 12-December-08	6.75	Call	Currency Future	103	194	103	194	0.00
05/11/2008	€ / R On 12-December-08	6.50	Call	Currency Future	103	194	103	194	0.00
05/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	103	194	103	194	0.00
05/11/2008	€ / R On 12-December-08	9.25	Put	Currency Future	2567	2525	2567	2525	0.00
05/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	2567	2525	2567	2525	0.00
05/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	2567	2525	2567	2525	0.00
05/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	2567	2525	2567	2525	0.00
05/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	2567	2525	2567	2525	0.00
05/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	2567	2525	2567	2525	0.00
05/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	2567	2525	2567	2525	0.00
05/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	2567	2525	2567	2525	0.00
05/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	2567	2525	2567	2525	0.00
05/11/2008	€ / R On 12-December-08	6.75	Put	Currency Future	2567	2525	2567	2525	0.00
05/11/2008	€ / R On 12-December-08	6.50	Put	Currency Future	2567	2525	2567	2525	0.00
05/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	2567	2525	2567	2525	0.00
05/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	55	127	55	127	0.00
05/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	55	127	55	127	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
05/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	55	127	55	127	0.00
05/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	55	127	55	127	0.00
05/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	55	127	55	127	0.00
05/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	55	127	55	127	0.00
05/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	55	127	55	127	0.00
05/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	55	127	55	127	0.00
05/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	55	127	55	127	0.00
05/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	3318	3258	3318	3258	0.00
05/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	3318	3258	3318	3258	0.00
05/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	3318	3258	3318	3258	0.00
05/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	3318	3258	3318	3258	0.00
05/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	3318	3258	3318	3258	0.00
05/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	3318	3258	3318	3258	0.00
05/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	3318	3258	3318	3258	0.00
05/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	3318	3258	3318	3258	0.00
05/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	3318	3258	3318	3258	0.00
05/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	25	71	25	71	0.00
05/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	4088	4003	4088	4003	0.00
05/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	2406	2550	2406	2550	0.00
05/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	101	109	101	109	0.00
05/11/2008	€ / R On 16-March-09	230.00	Call	Currency Future	1673	1909	1673	1909	0.00
05/11/2008	€ / R On 16-March-09	230.00	Put	Currency Future	168	268	168	268	0.00
05/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	410	584	410	584	0.00
05/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	2105	2143	2105	2143	0.00
05/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	304	453	304	453	0.00
05/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	2799	2812	2799	2812	0.00
05/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	143	250	143	250	0.00
05/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	4238	4208	4238	4208	0.00
05/11/2008	€ / R On 12-December-08	230.00	Call	Currency Future	3155	3289	3155	3289	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
05/11/2008	€ / R On 12-December-08	230.00	Put	Currency Future	18	21	18	21	0.00
05/11/2008	€ / R On 16-March-09	9.25	Call	Currency Future	2359	2506	2359	2506	0.00
05/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	2359	2506	2359	2506	0.00
05/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	2359	2506	2359	2506	0.00
05/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	2359	2506	2359	2506	0.00
05/11/2008	€ / R On 16-March-09	8.25	Call	Currency Future	2359	2506	2359	2506	0.00
05/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	2359	2506	2359	2506	0.00
05/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	2359	2506	2359	2506	0.00
05/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	2359	2506	2359	2506	0.00
05/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	2359	2506	2359	2506	0.00
05/11/2008	€ / R On 16-March-09	7.00	Call	Currency Future	2359	2506	2359	2506	0.00
05/11/2008	€ / R On 16-March-09	6.75	Call	Currency Future	2359	2506	2359	2506	0.00
05/11/2008	€ / R On 16-March-09	9.25	Put	Currency Future	104	114	104	114	0.00
05/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	104	114	104	114	0.00
05/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	104	114	104	114	0.00
05/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	104	114	104	114	0.00
05/11/2008	€ / R On 16-March-09	8.25	Put	Currency Future	104	114	104	114	0.00
05/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	104	114	104	114	0.00
05/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	104	114	104	114	0.00
05/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	104	114	104	114	0.00
05/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	104	114	104	114	0.00
05/11/2008	€ / R On 16-March-09	7.00	Put	Currency Future	104	114	104	114	0.00
05/11/2008	€ / R On 16-March-09	6.75	Put	Currency Future	104	114	104	114	0.00
05/11/2008	€ / R On 16-March-09	9.25	Call	Currency Future	550	755	550	755	0.00
05/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	550	755	550	755	0.00
05/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	550	755	550	755	0.00
05/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	550	755	550	755	0.00
05/11/2008	€ / R On 16-March-09	8.25	Call	Currency Future	550	755	550	755	0.00
05/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	550	755	550	755	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
05/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	550	755	550	755	0.00
05/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	550	755	550	755	0.00
05/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	550	755	550	755	0.00
05/11/2008	€ / R On 16-March-09	7.00	Call	Currency Future	550	755	550	755	0.00
05/11/2008	€ / R On 16-March-09	9.25	Put	Currency Future	1495	1564	1495	1564	0.00
05/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	1495	1564	1495	1564	0.00
05/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	1495	1564	1495	1564	0.00
05/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	1495	1564	1495	1564	0.00
05/11/2008	€ / R On 16-March-09	8.25	Put	Currency Future	1495	1564	1495	1564	0.00
05/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	1495	1564	1495	1564	0.00
05/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	1495	1564	1495	1564	0.00
05/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	1495	1564	1495	1564	0.00
05/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	1495	1564	1495	1564	0.00
05/11/2008	€ / R On 16-March-09	7.00	Put	Currency Future	1495	1564	1495	1564	0.00
05/11/2008	€ / R On 16-March-09	8.55	Call	Currency Future	298	446	298	446	0.00
05/11/2008	€ / R On 16-March-09	8.45	Call	Currency Future	298	446	298	446	0.00
05/11/2008	€ / R On 16-March-09	9.25	Call	Currency Future	298	446	298	446	0.00
05/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	298	446	298	446	0.00
05/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	298	446	298	446	0.00
05/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	298	446	298	446	0.00
05/11/2008	€ / R On 16-March-09	8.25	Call	Currency Future	298	446	298	446	0.00
05/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	298	446	298	446	0.00
05/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	298	446	298	446	0.00
05/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	298	446	298	446	0.00
05/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	298	446	298	446	0.00
05/11/2008	€ / R On 16-March-09	7.00	Call	Currency Future	298	446	298	446	0.00
05/11/2008	€ / R On 16-March-09	8.55	Put	Currency Future	2843	2855	2843	2855	0.00
05/11/2008	€ / R On 16-March-09	8.45	Put	Currency Future	2843	2855	2843	2855	0.00
05/11/2008	€ / R On 16-March-09	9.25	Put	Currency Future	2843	2855	2843	2855	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
05/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	2843	2855	2843	2855	0.00
05/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	2843	2855	2843	2855	0.00
05/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	2843	2855	2843	2855	0.00
05/11/2008	€ / R On 16-March-09	8.25	Put	Currency Future	2843	2855	2843	2855	0.00
05/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	2843	2855	2843	2855	0.00
05/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	2843	2855	2843	2855	0.00
05/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	2843	2855	2843	2855	0.00
05/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	2843	2855	2843	2855	0.00
05/11/2008	€ / R On 16-March-09	7.00	Put	Currency Future	2843	2855	2843	2855	0.00
05/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	216	348	216	348	0.00
05/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	216	348	216	348	0.00
05/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	216	348	216	348	0.00
05/11/2008	€ / R On 16-March-09	8.25	Call	Currency Future	216	348	216	348	0.00
05/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	216	348	216	348	0.00
05/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	216	348	216	348	0.00
05/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	216	348	216	348	0.00
05/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	216	348	216	348	0.00
05/11/2008	€ / R On 16-March-09	7.00	Call	Currency Future	216	348	216	348	0.00
05/11/2008	€ / R On 16-March-09	6.75	Call	Currency Future	216	348	216	348	0.00
05/11/2008	€ / R On 16-March-09	6.50	Call	Currency Future	216	348	216	348	0.00
05/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	3561	3557	3561	3557	0.00
05/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	3561	3557	3561	3557	0.00
05/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	3561	3557	3561	3557	0.00
05/11/2008	€ / R On 16-March-09	8.25	Put	Currency Future	3561	3557	3561	3557	0.00
05/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	3561	3557	3561	3557	0.00
05/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	3561	3557	3561	3557	0.00
05/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	3561	3557	3561	3557	0.00
05/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	3561	3557	3561	3557	0.00
05/11/2008	€ / R On 16-March-09	7.00	Put	Currency Future	3561	3557	3561	3557	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
05/11/2008	€ / R On 16-March-09	6.75	Put	Currency Future	3561	3557	3561	3557	0.00
05/11/2008	€ / R On 16-March-09	6.50	Put	Currency Future	3561	3557	3561	3557	0.00
05/11/2008	€ / R On 12-June-09	8.20	Call	Currency Future	1042	1288	1042	1288	0.00
05/11/2008	€ / R On 12-June-09	8.30	Call	Currency Future	1042	1288	1042	1288	0.00
05/11/2008	€ / R On 12-June-09	9.25	Call	Currency Future	1042	1288	1042	1288	0.00
05/11/2008	€ / R On 12-June-09	9.00	Call	Currency Future	1042	1288	1042	1288	0.00
05/11/2008	€ / R On 12-June-09	8.75	Call	Currency Future	1042	1288	1042	1288	0.00
05/11/2008	€ / R On 12-June-09	8.50	Call	Currency Future	1042	1288	1042	1288	0.00
05/11/2008	€ / R On 12-June-09	8.25	Call	Currency Future	1042	1288	1042	1288	0.00
05/11/2008	€ / R On 12-June-09	8.00	Call	Currency Future	1042	1288	1042	1288	0.00
05/11/2008	€ / R On 12-June-09	7.75	Call	Currency Future	1042	1288	1042	1288	0.00
05/11/2008	€ / R On 12-June-09	7.50	Call	Currency Future	1042	1288	1042	1288	0.00
05/11/2008	€ / R On 12-June-09	7.25	Call	Currency Future	1042	1288	1042	1288	0.00
05/11/2008	€ / R On 12-June-09	7.00	Call	Currency Future	1042	1288	1042	1288	0.00
05/11/2008	€ / R On 12-June-09	6.75	Call	Currency Future	1042	1288	1042	1288	0.00
05/11/2008	€ / R On 12-June-09	8.20	Put	Currency Future	983	1082	983	1082	0.00
05/11/2008	€ / R On 12-June-09	8.30	Put	Currency Future	983	1082	983	1082	0.00
05/11/2008	€ / R On 12-June-09	9.25	Put	Currency Future	983	1082	983	1082	0.00
05/11/2008	€ / R On 12-June-09	9.00	Put	Currency Future	983	1082	983	1082	0.00
05/11/2008	€ / R On 12-June-09	8.75	Put	Currency Future	983	1082	983	1082	0.00
05/11/2008	€ / R On 12-June-09	8.50	Put	Currency Future	983	1082	983	1082	0.00
05/11/2008	€ / R On 12-June-09	8.25	Put	Currency Future	983	1082	983	1082	0.00
05/11/2008	€ / R On 12-June-09	8.00	Put	Currency Future	983	1082	983	1082	0.00
05/11/2008	€ / R On 12-June-09	7.75	Put	Currency Future	983	1082	983	1082	0.00
05/11/2008	€ / R On 12-June-09	7.50	Put	Currency Future	983	1082	983	1082	0.00
05/11/2008	€ / R On 12-June-09	7.25	Put	Currency Future	983	1082	983	1082	0.00
05/11/2008	€ / R On 12-June-09	7.00	Put	Currency Future	983	1082	983	1082	0.00
05/11/2008	€ / R On 12-June-09	6.75	Put	Currency Future	983	1082	983	1082	0.00
05/11/2008	€ / R On 12-June-09	9.00	Call	Currency Future	868	1104	868	1104	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
05/11/2008	€ / R On 12-June-09	8.75	Call	Currency Future	868	1104	868	1104	0.00
05/11/2008	€ / R On 12-June-09	8.50	Call	Currency Future	868	1104	868	1104	0.00
05/11/2008	€ / R On 12-June-09	8.25	Call	Currency Future	868	1104	868	1104	0.00
05/11/2008	€ / R On 12-June-09	8.00	Call	Currency Future	868	1104	868	1104	0.00
05/11/2008	€ / R On 12-June-09	7.75	Call	Currency Future	868	1104	868	1104	0.00
05/11/2008	€ / R On 12-June-09	7.50	Call	Currency Future	868	1104	868	1104	0.00
05/11/2008	€ / R On 12-June-09	7.25	Call	Currency Future	868	1104	868	1104	0.00
05/11/2008	€ / R On 12-June-09	7.00	Call	Currency Future	868	1104	868	1104	0.00
05/11/2008	€ / R On 12-June-09	6.75	Call	Currency Future	868	1104	868	1104	0.00
05/11/2008	€ / R On 12-June-09	6.50	Call	Currency Future	868	1104	868	1104	0.00
05/11/2008	€ / R On 12-June-09	6.25	Call	Currency Future	868	1104	868	1104	0.00
05/11/2008	€ / R On 12-June-09	9.00	Put	Currency Future	1310	1397	1310	1397	0.00
05/11/2008	€ / R On 12-June-09	8.75	Put	Currency Future	1310	1397	1310	1397	0.00
05/11/2008	€ / R On 12-June-09	8.50	Put	Currency Future	1310	1397	1310	1397	0.00
05/11/2008	€ / R On 12-June-09	8.25	Put	Currency Future	1310	1397	1310	1397	0.00
05/11/2008	€ / R On 12-June-09	8.00	Put	Currency Future	1310	1397	1310	1397	0.00
05/11/2008	€ / R On 12-June-09	7.75	Put	Currency Future	1310	1397	1310	1397	0.00
05/11/2008	€ / R On 12-June-09	7.50	Put	Currency Future	1310	1397	1310	1397	0.00
05/11/2008	€ / R On 12-June-09	7.25	Put	Currency Future	1310	1397	1310	1397	0.00
05/11/2008	€ / R On 12-June-09	7.00	Put	Currency Future	1310	1397	1310	1397	0.00
05/11/2008	€ / R On 12-June-09	6.75	Put	Currency Future	1310	1397	1310	1397	0.00
05/11/2008	€ / R On 12-June-09	6.50	Put	Currency Future	1310	1397	1310	1397	0.00
05/11/2008	€ / R On 12-June-09	6.25	Put	Currency Future	1310	1397	1310	1397	0.00
05/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	3204	0	3204	0	0.00
05/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	17	0	17	0	0.00
05/11/2008	€ / R On 12-December-08	8.60	Call	Currency Future	2423	0	2423	0	0.00
05/11/2008	€ / R On 12-December-08	8.55	Call	Currency Future	2423	0	2423	0	0.00
05/11/2008	€ / R On 12-December-08	8.45	Call	Currency Future	2423	0	2423	0	0.00
05/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	2423	0	2423	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
05/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	2423	0	2423	0	0.00
05/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	2423	0	2423	0	0.00
05/11/2008	€ / R On 12-December-08	8.60	Put	Currency Future	37	0	37	0	0.00
05/11/2008	€ / R On 12-December-08	8.55	Put	Currency Future	37	0	37	0	0.00
05/11/2008	€ / R On 12-December-08	8.45	Put	Currency Future	37	0	37	0	0.00
05/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	37	0	37	0	0.00
05/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	37	0	37	0	0.00
05/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	37	0	37	0	0.00
05/11/2008	ALBI On 05-February-09			Index Future	284.2300	282.3990	284.2280	282.3990	0.00
05/11/2008	ALBI On 05-February-09			Index Future	284.2300	282.3990	284.2280	282.3990	0.00
05/11/2008	ALBI On 05-February-09			Index Future	284.2300	282.3990	284.2280	282.3990	0.00
05/11/2008	ALBI On 05-February-09			Index Future	284.2300	282.3990	284.2280	282.3990	0.00
05/11/2008	ALBI On 05-February-09			Index Future	284.2300	282.3990	284.2280	282.3990	0.00
05/11/2008	ALBI On 05-February-09			Index Future	284.2300	282.3990	284.2280	282.3990	0.00
05/11/2008	ALBI On 05-February-09			Index Future	284.2300	282.3990	284.2280	282.3990	0.00
05/11/2008	ALBI On 05-February-09			Index Future	284.2300	282.3990	284.2280	282.3990	0.00
05/11/2008	ALBI On 07-May-09			Index Future	284.2300	282.3990	284.2280	282.3990	0.00
05/11/2008	ALBI On 07-May-09			Index Future	284.2300	282.3990	284.2280	282.3990	0.00
05/11/2008	ALBI On 07-May-09			Index Future	284.2300	282.3990	284.2280	282.3990	0.00
05/11/2008	ALBI On 07-May-09			Index Future	284.2300	282.3990	284.2280	282.3990	0.00
05/11/2008	ALBI On 07-May-09			Index Future	284.2300	282.3990	284.2280	282.3990	0.00
05/11/2008	ALBI On 07-May-09			Index Future	284.2300	282.3990	284.2280	282.3990	0.00
05/11/2008	ALBI On 07-May-09			Index Future	284.2300	282.3990	284.2280	282.3990	0.00
05/11/2008	ALBI On 06-August-09			Index Future	284.2300	282.3990	284.2280	282.3990	0.00
05/11/2008	ALBI On 06-August-09			Index Future	284.2300	282.3990	284.2280	282.3990	0.00
05/11/2008	ALBI On 06-August-09			Index Future	284.2300	282.3990	284.2280	282.3990	0.00
05/11/2008	ALBI On 06-August-09			Index Future	284.2300	282.3990	284.2280	282.3990	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
05/11/2008	ALBI On 06-August-09			Index Future	284.2300	282.3990	284.2280	282.3990	0.00
05/11/2008	ALBI On 06-August-09			Index Future	284.2300	282.3990	284.2280	282.3990	0.00
05/11/2008	ALBI On 06-August-09			Index Future	284.2300	282.3990	284.2280	282.3990	0.00
05/11/2008	ALBI On 06-August-09			Index Future	284.2300	282.3990	284.2280	282.3990	0.00
05/11/2008	ALBI On 06-November-08			Index Future	276.1100	274.1270	276.1050	274.1270	661.00
05/11/2008	ALBI On 06-November-08			Index Future	276.1100	274.1270	276.1050	274.1270	661.00
05/11/2008	ALBI On 06-November-08			Index Future	276.1100	274.1270	276.1050	274.1270	661.00
05/11/2008	ALBI On 06-November-08			Index Future	276.1100	274.1270	276.1050	274.1270	661.00
05/11/2008	ALBI On 06-November-08			Index Future	276.1100	274.1270	276.1050	274.1270	661.00
05/11/2008	ALBI On 06-November-08			Index Future	276.1100	274.1270	276.1050	274.1270	661.00
05/11/2008	ALBI On 06-November-08			Index Future	276.1100	274.1270	276.1050	274.1270	661.00
05/11/2008	ALBI On 06-November-08			Index Future	276.1100	274.1270	276.1050	274.1270	661.00
05/11/2008	ALBI On 06-November-08			Index Future	276.1100	274.1270	276.1050	274.1270	661.00
05/11/2008	CRD1 On 05-February-09			Index Future	119.9100	119.0030	119.9060	119.0030	0.00
05/11/2008	CRD1 On 05-February-09			Index Future	119.9100	119.0030	119.9060	119.0030	0.00
05/11/2008	CRD1 On 05-February-09			Index Future	119.9100	119.0030	119.9060	119.0030	0.00
05/11/2008	CRD1 On 05-February-09			Index Future	119.9100	119.0030	119.9060	119.0030	0.00
05/11/2008	CRD1 On 05-February-09			Index Future	119.9100	119.0030	119.9060	119.0030	0.00
05/11/2008	CRD1 On 05-February-09			Index Future	119.9100	119.0030	119.9060	119.0030	0.00
05/11/2008	CRD1 On 05-February-09			Index Future	119.9100	119.0030	119.9060	119.0030	0.00
05/11/2008	CRD1 On 05-February-09			Index Future	119.9100	119.0030	119.9060	119.0030	0.00
05/11/2008	CRD1 On 07-May-09			Index Future	123.3300	122.4320	123.3320	122.4320	0.00
05/11/2008	CRD1 On 07-May-09			Index Future	123.3300	122.4320	123.3320	122.4320	0.00
05/11/2008	CRD1 On 07-May-09			Index Future	123.3300	122.4320	123.3320	122.4320	0.00
05/11/2008	CRD1 On 07-May-09			Index Future	123.3300	122.4320	123.3320	122.4320	0.00
05/11/2008	CRD1 On 07-May-09			Index Future	123.3300	122.4320	123.3320	122.4320	0.00
05/11/2008	CRD1 On 07-May-09			Index Future	123.3300	122.4320	123.3320	122.4320	0.00
05/11/2008	CRD1 On 07-May-09			Index Future	123.3300	122.4320	123.3320	122.4320	0.00
05/11/2008	CRD1 On 07-May-09			Index Future	123.3300	122.4320	123.3320	122.4320	0.00
05/11/2008	CRD1 On 07-May-09			Index Future	123.3300	122.4320	123.3320	122.4320	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
05/11/2008	CRD1 On 06-August-09			Index Future	123.3300	122.4320	123.3320	122.4320	0.00
05/11/2008	CRD1 On 06-August-09			Index Future	123.3300	122.4320	123.3320	122.4320	0.00
05/11/2008	CRD1 On 06-August-09			Index Future	123.3300	122.4320	123.3320	122.4320	0.00
05/11/2008	CRD1 On 06-August-09			Index Future	123.3300	122.4320	123.3320	122.4320	0.00
05/11/2008	CRD1 On 06-August-09			Index Future	123.3300	122.4320	123.3320	122.4320	0.00
05/11/2008	CRD1 On 06-August-09			Index Future	123.3300	122.4320	123.3320	122.4320	0.00
05/11/2008	CRD1 On 06-August-09			Index Future	123.3300	122.4320	123.3320	122.4320	0.00
05/11/2008	CRD1 On 06-August-09			Index Future	123.3300	122.4320	123.3320	122.4320	0.00
05/11/2008	CRD1 On 06-August-09			Index Future	123.3300	122.4320	123.3320	122.4320	0.00
05/11/2008	CRD1 On 06-August-09			Index Future	123.3300	122.4320	123.3320	122.4320	0.00
05/11/2008	CRD1 On 06-November-08			Index Future	116.4800	115.6590	116.4790	115.6590	2.00
05/11/2008	CRD1 On 06-November-08			Index Future	116.4800	115.6590	116.4790	115.6590	2.00
05/11/2008	CRD1 On 06-November-08			Index Future	116.4800	115.6590	116.4790	115.6590	2.00
05/11/2008	CRD1 On 06-November-08			Index Future	116.4800	115.6590	116.4790	115.6590	2.00
05/11/2008	CRD1 On 06-November-08			Index Future	116.4800	115.6590	116.4790	115.6590	2.00
05/11/2008	CRD1 On 06-November-08			Index Future	116.4800	115.6590	116.4790	115.6590	2.00
05/11/2008	CRD1 On 06-November-08			Index Future	116.4800	115.6590	116.4790	115.6590	2.00
05/11/2008	CRD1 On 06-November-08			Index Future	116.4800	115.6590	116.4790	115.6590	2.00
05/11/2008	GOVI On 05-February-09			jGovi	286.2300	283.8335	286.2300	283.8335	278.00
05/11/2008	GOVI On 05-February-09			jGovi	286.2300	283.8335	286.2300	283.8335	278.00
05/11/2008	GOVI On 05-February-09			jGovi	286.2300	283.8335	286.2300	283.8335	278.00
05/11/2008	GOVI On 05-February-09			jGovi	286.2300	283.8335	286.2300	283.8335	278.00
05/11/2008	GOVI On 05-February-09			jGovi	286.2300	283.8335	286.2300	283.8335	278.00
05/11/2008	GOVI On 05-February-09			jGovi	286.2300	283.8335	286.2300	283.8335	278.00
05/11/2008	GOVI On 05-February-09			jGovi	286.2300	283.8335	286.2300	283.8335	278.00
05/11/2008	GOVI On 05-February-09			jGovi	286.2300	283.8335	286.2300	283.8335	278.00
05/11/2008	GOVI On 07-May-09			jGovi	294.4100	292.0120	294.4080	292.0120	0.00
05/11/2008	GOVI On 07-May-09			jGovi	294.4100	292.0120	294.4080	292.0120	0.00
05/11/2008	GOVI On 07-May-09			jGovi	294.4100	292.0120	294.4080	292.0120	0.00
05/11/2008	GOVI On 07-May-09			jGovi	294.4100	292.0120	294.4080	292.0120	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
05/11/2008	GOVI On 07-May-09			jGovi	294.4100	292.0120	294.4080	292.0120	0.00
05/11/2008	GOVI On 07-May-09			jGovi	294.4100	292.0120	294.4080	292.0120	0.00
05/11/2008	GOVI On 07-May-09			jGovi	294.4100	292.0120	294.4080	292.0120	0.00
05/11/2008	GOVI On 07-May-09			jGovi	294.4100	292.0120	294.4080	292.0120	0.00
05/11/2008	GOVI On 06-August-09			jGovi	301.7200	299.4240	301.7170	299.4240	0.00
05/11/2008	GOVI On 06-August-09			jGovi	301.7200	299.4240	301.7170	299.4240	0.00
05/11/2008	GOVI On 06-August-09			jGovi	301.7200	299.4240	301.7170	299.4240	0.00
05/11/2008	GOVI On 06-August-09			jGovi	301.7200	299.4240	301.7170	299.4240	0.00
05/11/2008	GOVI On 06-August-09			jGovi	301.7200	299.4240	301.7170	299.4240	0.00
05/11/2008	GOVI On 06-August-09			jGovi	301.7200	299.4240	301.7170	299.4240	0.00
05/11/2008	GOVI On 06-August-09			jGovi	301.7200	299.4240	301.7170	299.4240	0.00
05/11/2008	GOVI On 06-August-09			jGovi	301.7200	299.4240	301.7170	299.4240	0.00
05/11/2008	GOVI On 06-August-09			jGovi	301.7200	299.4240	301.7170	299.4240	0.00
05/11/2008	GOVI On 06-August-09			jGovi	301.7200	299.4240	301.7170	299.4240	0.00
05/11/2008	GOVI On 06-November-08			jGovi	278.0500	275.8590	278.0500	275.8590	81.00
05/11/2008	GOVI On 06-November-08			jGovi	278.0500	275.8590	278.0500	275.8590	81.00
05/11/2008	GOVI On 06-November-08			jGovi	278.0500	275.8590	278.0500	275.8590	81.00
05/11/2008	GOVI On 06-November-08			jGovi	278.0500	275.8590	278.0500	275.8590	81.00
05/11/2008	GOVI On 06-November-08			jGovi	278.0500	275.8590	278.0500	275.8590	81.00
05/11/2008	GOVI On 06-November-08			jGovi	278.0500	275.8590	278.0500	275.8590	81.00
05/11/2008	GOVI On 06-November-08			jGovi	278.0500	275.8590	278.0500	275.8590	81.00
05/11/2008	GOVI On 06-November-08			jGovi	278.0500	275.8590	278.0500	275.8590	81.00
05/11/2008	GOVI On 06-November-08			jGovi	278.0500	275.8590	278.0500	275.8590	81.00
05/11/2008	ILBI On 05-February-09			Index Future	345.4100	345.1930	345.4130	345.1930	0.00
05/11/2008	ILBI On 05-February-09			Index Future	345.4100	345.1930	345.4130	345.1930	0.00
05/11/2008	ILBI On 05-February-09			Index Future	345.4100	345.1930	345.4130	345.1930	0.00
05/11/2008	ILBI On 05-February-09			Index Future	345.4100	345.1930	345.4130	345.1930	0.00
05/11/2008	ILBI On 05-February-09			Index Future	345.4100	345.1930	345.4130	345.1930	0.00
05/11/2008	ILBI On 05-February-09			Index Future	345.4100	345.1930	345.4130	345.1930	0.00
05/11/2008	ILBI On 05-February-09			Index Future	345.4100	345.1930	345.4130	345.1930	0.00
05/11/2008	ILBI On 05-February-09			Index Future	345.4100	345.1930	345.4130	345.1930	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
05/11/2008	ILBI On 07-May-09			Index Future	345.4100	345.1930	345.4130	345.1930	0.00
05/11/2008	ILBI On 07-May-09			Index Future	345.4100	345.1930	345.4130	345.1930	0.00
05/11/2008	ILBI On 07-May-09			Index Future	345.4100	345.1930	345.4130	345.1930	0.00
05/11/2008	ILBI On 07-May-09			Index Future	345.4100	345.1930	345.4130	345.1930	0.00
05/11/2008	ILBI On 07-May-09			Index Future	345.4100	345.1930	345.4130	345.1930	0.00
05/11/2008	ILBI On 07-May-09			Index Future	345.4100	345.1930	345.4130	345.1930	0.00
05/11/2008	ILBI On 07-May-09			Index Future	345.4100	345.1930	345.4130	345.1930	0.00
05/11/2008	ILBI On 07-May-09			Index Future	345.4100	345.1930	345.4130	345.1930	0.00
05/11/2008	ILBI On 06-November-08			Index Future	335.5000	335.2940	335.5030	335.2940	1.00
05/11/2008	ILBI On 06-November-08			Index Future	335.5000	335.2940	335.5030	335.2940	1.00
05/11/2008	ILBI On 06-November-08			Index Future	335.5000	335.2940	335.5030	335.2940	1.00
05/11/2008	ILBI On 06-November-08			Index Future	335.5000	335.2940	335.5030	335.2940	1.00
05/11/2008	ILBI On 06-November-08			Index Future	335.5000	335.2940	335.5030	335.2940	1.00
05/11/2008	ILBI On 06-November-08			Index Future	335.5000	335.2940	335.5030	335.2940	1.00
05/11/2008	ILBI On 06-November-08			Index Future	335.5000	335.2940	335.5030	335.2940	1.00
05/11/2008	ILBI On 06-November-08			Index Future	335.5000	335.2940	335.5030	335.2940	1.00
05/11/2008	J153 On 31-August-10			jSwap	10.4400	10.5490	0.0525	0.0544	0.00
05/11/2008	J153 On 31-August-10			jSwap	10.4400	10.5490	0.0525	0.0544	0.00
05/11/2008	J153 On 31-August-10			jSwap	10.4400	10.5490	0.0525	0.0544	0.00
05/11/2008	J153 On 31-August-10			jSwap	10.4400	10.5490	0.0525	0.0544	0.00
05/11/2008	J153 On 31-August-10			jSwap	10.4400	10.5490	0.0525	0.0544	0.00
05/11/2008	J153 On 31-August-10			jSwap	10.4400	10.5490	0.0525	0.0544	0.00
05/11/2008	J153 On 31-August-10			jSwap	10.4400	10.5490	0.0525	0.0544	0.00
05/11/2008	J153 On 31-August-10			jSwap	10.4400	10.5490	0.0525	0.0544	0.00
05/11/2008	J157 On 15-September-15			jSwap	9.1000	9.2270	0.0076	0.0012	0.00
05/11/2008	J157 On 15-September-15			jSwap	9.1000	9.2270	0.0076	0.0012	0.00
05/11/2008	J157 On 15-September-15			jSwap	9.1000	9.2270	0.0076	0.0012	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
05/11/2008	J157 On 15-September-15			jSwap	9.1000	9.2270	0.0076	0.0012	0.00
05/11/2008	J157 On 15-September-15			jSwap	9.1000	9.2270	0.0076	0.0012	0.00
05/11/2008	J157 On 15-September-15			jSwap	9.1000	9.2270	0.0076	0.0012	0.00
05/11/2008	J157 On 15-September-15			jSwap	9.1000	9.2270	0.0076	0.0012	0.00
05/11/2008	J157 On 15-September-15			jSwap	9.1000	9.2270	0.0076	0.0012	0.00
05/11/2008	J186 On 21-December-26			jSwap	8.3500	8.4400	0.0808	0.0886	0.00
05/11/2008	J186 On 21-December-26			jSwap	8.3500	8.4400	0.0808	0.0886	0.00
05/11/2008	J186 On 21-December-26			jSwap	8.3500	8.4400	0.0808	0.0886	0.00
05/11/2008	J186 On 21-December-26			jSwap	8.3500	8.4400	0.0808	0.0886	0.00
05/11/2008	J186 On 21-December-26			jSwap	8.3500	8.4400	0.0808	0.0886	0.00
05/11/2008	J186 On 21-December-26			jSwap	8.3500	8.4400	0.0808	0.0886	0.00
05/11/2008	J186 On 21-December-26			jSwap	8.3500	8.4400	0.0808	0.0886	0.00
05/11/2008	J186 On 21-December-26			jSwap	8.3500	8.4400	0.0808	0.0886	0.00
05/11/2008	J201 On 22-December-14			jSwap	9.3300	9.4480	0.0903	0.0959	0.00
05/11/2008	J201 On 22-December-14			jSwap	9.3300	9.4480	0.0903	0.0959	0.00
05/11/2008	J201 On 22-December-14			jSwap	9.3300	9.4480	0.0903	0.0959	0.00
05/11/2008	J201 On 22-December-14			jSwap	9.3300	9.4480	0.0903	0.0959	0.00
05/11/2008	J201 On 22-December-14			jSwap	9.3300	9.4480	0.0903	0.0959	0.00
05/11/2008	J201 On 22-December-14			jSwap	9.3300	9.4480	0.0903	0.0959	0.00
05/11/2008	J201 On 22-December-14			jSwap	9.3300	9.4480	0.0903	0.0959	0.00
05/11/2008	J201 On 22-December-14			jSwap	9.3300	9.4480	0.0903	0.0959	0.00
05/11/2008	J203 On 15-September-17			jSwap	8.9400	9.0680	0.0884	0.0955	0.00
05/11/2008	J203 On 15-September-17			jSwap	8.9400	9.0680	0.0884	0.0955	0.00
05/11/2008	J203 On 15-September-17			jSwap	8.9400	9.0680	0.0884	0.0955	0.00
05/11/2008	J203 On 15-September-17			jSwap	8.9400	9.0680	0.0884	0.0955	0.00
05/11/2008	J203 On 15-September-17			jSwap	8.9400	9.0680	0.0884	0.0955	0.00
05/11/2008	J203 On 15-September-17			jSwap	8.9400	9.0680	0.0884	0.0955	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
05/11/2008	JFRA On 05-February-09			jFra	11.5100	11.5960	0.0279	0.0281	0.00
05/11/2008	JFRA On 05-February-09			jFra	11.5100	11.5960	0.0279	0.0281	0.00
05/11/2008	JFRA On 05-February-09			jFra	11.5100	11.5960	0.0279	0.0281	0.00
05/11/2008	JFRA On 05-February-09			jFra	11.5100	11.5960	0.0279	0.0281	0.00
05/11/2008	JFRA On 05-February-09			jFra	11.5100	11.5960	0.0279	0.0281	0.00
05/11/2008	JFRA On 05-February-09			jFra	11.5100	11.5960	0.0279	0.0281	0.00
05/11/2008	JFRA On 05-February-09			jFra	11.5100	11.5960	0.0279	0.0281	0.00
05/11/2008	JFRA On 05-February-09			jFra	11.5100	11.5960	0.0279	0.0281	0.00
05/11/2008	JFRA On 07-May-09			jFra	10.5100	10.6340	0.0255	0.0258	0.00
05/11/2008	JFRA On 07-May-09			jFra	10.5100	10.6340	0.0255	0.0258	0.00
05/11/2008	JFRA On 07-May-09			jFra	10.5100	10.6340	0.0255	0.0258	0.00
05/11/2008	JFRA On 07-May-09			jFra	10.5100	10.6340	0.0255	0.0258	0.00
05/11/2008	JFRA On 07-May-09			jFra	10.5100	10.6340	0.0255	0.0258	0.00
05/11/2008	JFRA On 07-May-09			jFra	10.5100	10.6340	0.0255	0.0258	0.00
05/11/2008	JFRA On 07-May-09			jFra	10.5100	10.6340	0.0255	0.0258	0.00
05/11/2008	JFRA On 07-May-09			jFra	10.5100	10.6340	0.0255	0.0258	0.00
05/11/2008	JFRA On 06-August-09			jFra	9.7300	9.8830	0.0237	0.0240	0.00
05/11/2008	JFRA On 06-August-09			jFra	9.7300	9.8830	0.0237	0.0240	0.00
05/11/2008	JFRA On 06-August-09			jFra	9.7300	9.8830	0.0237	0.0240	0.00
05/11/2008	JFRA On 06-August-09			jFra	9.7300	9.8830	0.0237	0.0240	0.00
05/11/2008	JFRA On 06-August-09			jFra	9.7300	9.8830	0.0237	0.0240	0.00
05/11/2008	JFRA On 06-August-09			jFra	9.7300	9.8830	0.0237	0.0240	0.00
05/11/2008	JFRA On 06-August-09			jFra	9.7300	9.8830	0.0237	0.0240	0.00
05/11/2008	JFRA On 06-August-09			jFra	9.7300	9.8830	0.0237	0.0240	0.00
05/11/2008	JFRA On 06-August-09			jFra	9.7300	9.8830	0.0237	0.0240	0.00
05/11/2008	JFRA On 06-November-08			jFra	12.3300	12.3510	0.0298	0.0299	0.00
05/11/2008	JFRA On 06-November-08			jFra	12.3300	12.3510	0.0298	0.0299	0.00
05/11/2008	JFRA On 06-November-08			jFra	12.3300	12.3510	0.0298	0.0299	0.00
05/11/2008	JFRA On 06-November-08			jFra	12.3300	12.3510	0.0298	0.0299	0.00
05/11/2008	JFRA On 06-November-08			jFra	12.3300	12.3510	0.0298	0.0299	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
05/11/2008	JFRA On 06-November-08			jFra	12.3300	12.3510	0.0298	0.0299	0.00
05/11/2008	JFRA On 06-November-08			jFra	12.3300	12.3510	0.0298	0.0299	0.00
05/11/2008	JFRA On 06-November-08			jFra	12.3300	12.3510	0.0298	0.0299	0.00
05/11/2008	JFRA On 05-November-09			jFra	9.2100	9.3640	0.0225	0.0228	0.00
05/11/2008	JFRA On 05-November-09			jFra	9.2100	9.3640	0.0225	0.0228	0.00
05/11/2008	JFRA On 05-November-09			jFra	9.2100	9.3640	0.0225	0.0228	0.00
05/11/2008	JFRA On 05-November-09			jFra	9.2100	9.3640	0.0225	0.0228	0.00
05/11/2008	JFRA On 05-November-09			jFra	9.2100	9.3640	0.0225	0.0228	0.00
05/11/2008	JFRA On 05-November-09			jFra	9.2100	9.3640	0.0225	0.0228	0.00
05/11/2008	JFRA On 05-November-09			jFra	9.2100	9.3640	0.0225	0.0228	0.00
05/11/2008	JFRA On 05-November-09			jFra	9.2100	9.3640	0.0225	0.0228	0.00
05/11/2008	JFRA On 05-November-09			jFra	9.2100	9.3640	0.0225	0.0228	0.00
05/11/2008	JN02 On 05-February-09			jNote	9.5000	9.6380	0.1699	0.1722	0.00
05/11/2008	JN02 On 05-February-09			jNote	9.5000	9.6380	0.1699	0.1722	0.00
05/11/2008	JN02 On 05-February-09			jNote	9.5000	9.6380	0.1699	0.1722	0.00
05/11/2008	JN02 On 05-February-09			jNote	9.5000	9.6380	0.1699	0.1722	0.00
05/11/2008	JN02 On 05-February-09			jNote	9.5000	9.6380	0.1699	0.1722	0.00
05/11/2008	JN02 On 05-February-09			jNote	9.5000	9.6380	0.1699	0.1722	0.00
05/11/2008	JN02 On 05-February-09			jNote	9.5000	9.6380	0.1699	0.1722	0.00
05/11/2008	JN02 On 05-February-09			jNote	9.5000	9.6380	0.1699	0.1722	0.00
05/11/2008	JN02 On 07-May-09			jNote	9.1000	9.2510	0.1638	0.1662	0.00
05/11/2008	JN02 On 07-May-09			jNote	9.1000	9.2510	0.1638	0.1662	0.00
05/11/2008	JN02 On 07-May-09			jNote	9.1000	9.2510	0.1638	0.1662	0.00
05/11/2008	JN02 On 07-May-09			jNote	9.1000	9.2510	0.1638	0.1662	0.00
05/11/2008	JN02 On 07-May-09			jNote	9.1000	9.2510	0.1638	0.1662	0.00
05/11/2008	JN02 On 07-May-09			jNote	9.1000	9.2510	0.1638	0.1662	0.00
05/11/2008	JN02 On 07-May-09			jNote	9.1000	9.2510	0.1638	0.1662	0.00
05/11/2008	JN02 On 07-May-09			jNote	9.1000	9.2510	0.1638	0.1662	0.00
05/11/2008	JN02 On 07-May-09			jNote	9.1000	9.2510	0.1638	0.1662	0.00
05/11/2008	JN02 On 06-August-09			jNote	8.8400	8.9910	0.1597	0.1622	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
05/11/2008	JN02 On 06-August-09			jNote	8.8400	8.9910	0.1597	0.1622	0.00
05/11/2008	JN02 On 06-August-09			jNote	8.8400	8.9910	0.1597	0.1622	0.00
05/11/2008	JN02 On 06-August-09			jNote	8.8400	8.9910	0.1597	0.1622	0.00
05/11/2008	JN02 On 06-August-09			jNote	8.8400	8.9910	0.1597	0.1622	0.00
05/11/2008	JN02 On 06-August-09			jNote	8.8400	8.9910	0.1597	0.1622	0.00
05/11/2008	JN02 On 06-August-09			jNote	8.8400	8.9910	0.1597	0.1622	0.00
05/11/2008	JN02 On 06-August-09			jNote	8.8400	8.9910	0.1597	0.1622	0.00
05/11/2008	JN02 On 06-August-09			jNote	8.8400	8.9910	0.1597	0.1622	0.00
05/11/2008	JN02 On 06-November-08			jNote	9.9900	10.1110	0.1775	0.1795	0.00
05/11/2008	JN02 On 06-November-08			jNote	9.9900	10.1110	0.1775	0.1795	0.00
05/11/2008	JN02 On 06-November-08			jNote	9.9900	10.1110	0.1775	0.1795	0.00
05/11/2008	JN02 On 06-November-08			jNote	9.9900	10.1110	0.1775	0.1795	0.00
05/11/2008	JN02 On 06-November-08			jNote	9.9900	10.1110	0.1775	0.1795	0.00
05/11/2008	JN02 On 06-November-08			jNote	9.9900	10.1110	0.1775	0.1795	0.00
05/11/2008	JN02 On 06-November-08			jNote	9.9900	10.1110	0.1775	0.1795	0.00
05/11/2008	JN02 On 06-November-08			jNote	9.9900	10.1110	0.1775	0.1795	0.00
05/11/2008	JN02 On 06-November-08			jNote	9.9900	10.1110	0.1775	0.1795	0.00
05/11/2008	JN05 On 05-February-09			jNote	8.8700	9.0100	0.3528	0.3572	0.00
05/11/2008	JN05 On 05-February-09			jNote	8.8700	9.0100	0.3528	0.3572	0.00
05/11/2008	JN05 On 05-February-09			jNote	8.8700	9.0100	0.3528	0.3572	0.00
05/11/2008	JN05 On 05-February-09			jNote	8.8700	9.0100	0.3528	0.3572	0.00
05/11/2008	JN05 On 05-February-09			jNote	8.8700	9.0100	0.3528	0.3572	0.00
05/11/2008	JN05 On 05-February-09			jNote	8.8700	9.0100	0.3528	0.3572	0.00
05/11/2008	JN05 On 05-February-09			jNote	8.8700	9.0100	0.3528	0.3572	0.00
05/11/2008	JN05 On 05-February-09			jNote	8.8700	9.0100	0.3528	0.3572	0.00
05/11/2008	JN05 On 07-May-09			jNote	8.6800	8.8230	0.3466	0.3510	0.00
05/11/2008	JN05 On 07-May-09			jNote	8.6800	8.8230	0.3466	0.3510	0.00
05/11/2008	JN05 On 07-May-09			jNote	8.6800	8.8230	0.3466	0.3510	0.00
05/11/2008	JN05 On 07-May-09			jNote	8.6800	8.8230	0.3466	0.3510	0.00
05/11/2008	JN05 On 07-May-09			jNote	8.6800	8.8230	0.3466	0.3510	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
05/11/2008	JN05 On 07-May-09			jNote	8.6800	8.8230	0.3466	0.3510	0.00
05/11/2008	JN05 On 07-May-09			jNote	8.6800	8.8230	0.3466	0.3510	0.00
05/11/2008	JN05 On 07-May-09			jNote	8.6800	8.8230	0.3466	0.3510	0.00
05/11/2008	JN05 On 06-August-09			jNote	8.5500	8.6910	0.3442	0.3485	0.00
05/11/2008	JN05 On 06-August-09			jNote	8.5500	8.6910	0.3442	0.3485	0.00
05/11/2008	JN05 On 06-August-09			jNote	8.5500	8.6910	0.3442	0.3485	0.00
05/11/2008	JN05 On 06-August-09			jNote	8.5500	8.6910	0.3442	0.3485	0.00
05/11/2008	JN05 On 06-August-09			jNote	8.5500	8.6910	0.3442	0.3485	0.00
05/11/2008	JN05 On 06-August-09			jNote	8.5500	8.6910	0.3442	0.3485	0.00
05/11/2008	JN05 On 06-August-09			jNote	8.5500	8.6910	0.3442	0.3485	0.00
05/11/2008	JN05 On 06-August-09			jNote	8.5500	8.6910	0.3442	0.3485	0.00
05/11/2008	JN05 On 07-November-08			jNote	9.2700	9.4440	0.3497	0.3547	0.00
05/11/2008	JN05 On 07-November-08			jNote	9.2700	9.4440	0.3497	0.3547	0.00
05/11/2008	JN05 On 07-November-08			jNote	9.2700	9.4440	0.3497	0.3547	0.00
05/11/2008	JN05 On 07-November-08			jNote	9.2700	9.4440	0.3497	0.3547	0.00
05/11/2008	JN05 On 07-November-08			jNote	9.2700	9.4440	0.3497	0.3547	0.00
05/11/2008	JN05 On 07-November-08			jNote	9.2700	9.4440	0.3497	0.3547	0.00
05/11/2008	JN05 On 07-November-08			jNote	9.2700	9.4440	0.3497	0.3547	0.00
05/11/2008	JN05 On 07-November-08			jNote	9.2700	9.4440	0.3497	0.3547	0.00
05/11/2008	JN05 On 07-November-08			jNote	9.2700	9.4440	0.3497	0.3547	0.00
05/11/2008	JN10 On 05-February-09			jNote	8.5600	8.6690	0.5660	0.5702	0.00
05/11/2008	JN10 On 05-February-09			jNote	8.5600	8.6690	0.5660	0.5702	0.00
05/11/2008	JN10 On 05-February-09			jNote	8.5600	8.6690	0.5660	0.5702	0.00
05/11/2008	JN10 On 05-February-09			jNote	8.5600	8.6690	0.5660	0.5702	0.00
05/11/2008	JN10 On 05-February-09			jNote	8.5600	8.6690	0.5660	0.5702	0.00
05/11/2008	JN10 On 05-February-09			jNote	8.5600	8.6690	0.5660	0.5702	0.00
05/11/2008	JN10 On 05-February-09			jNote	8.5600	8.6690	0.5660	0.5702	0.00
05/11/2008	JN10 On 05-February-09			jNote	8.5600	8.6690	0.5660	0.5702	0.00
05/11/2008	JN10 On 07-May-09			jNote	8.4300	8.5420	0.5612	0.5654	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
05/11/2008	JN10 On 07-May-09			jNote	8.4300	8.5420	0.5612	0.5654	0.00
05/11/2008	JN10 On 07-May-09			jNote	8.4300	8.5420	0.5612	0.5654	0.00
05/11/2008	JN10 On 07-May-09			jNote	8.4300	8.5420	0.5612	0.5654	0.00
05/11/2008	JN10 On 07-May-09			jNote	8.4300	8.5420	0.5612	0.5654	0.00
05/11/2008	JN10 On 07-May-09			jNote	8.4300	8.5420	0.5612	0.5654	0.00
05/11/2008	JN10 On 07-May-09			jNote	8.4300	8.5420	0.5612	0.5654	0.00
05/11/2008	JN10 On 07-May-09			jNote	8.4300	8.5420	0.5612	0.5654	0.00
05/11/2008	JN10 On 06-August-09			jNote	8.3400	8.4450	0.5579	0.5620	0.00
05/11/2008	JN10 On 06-August-09			jNote	8.3400	8.4450	0.5579	0.5620	0.00
05/11/2008	JN10 On 06-August-09			jNote	8.3400	8.4450	0.5579	0.5620	0.00
05/11/2008	JN10 On 06-August-09			jNote	8.3400	8.4450	0.5579	0.5620	0.00
05/11/2008	JN10 On 06-August-09			jNote	8.3400	8.4450	0.5579	0.5620	0.00
05/11/2008	JN10 On 06-August-09			jNote	8.3400	8.4450	0.5579	0.5620	0.00
05/11/2008	JN10 On 06-August-09			jNote	8.3400	8.4450	0.5579	0.5620	0.00
05/11/2008	JN10 On 06-August-09			jNote	8.3400	8.4450	0.5579	0.5620	0.00
05/11/2008	JN10 On 06-August-09			jNote	8.3400	8.4450	0.5579	0.5620	0.00
05/11/2008	JN10 On 07-November-08			jNote	8.9300	9.0930	0.5720	0.5780	0.00
05/11/2008	JN10 On 07-November-08			jNote	8.9300	9.0930	0.5720	0.5780	0.00
05/11/2008	JN10 On 07-November-08			jNote	8.9300	9.0930	0.5720	0.5780	0.00
05/11/2008	JN10 On 07-November-08			jNote	8.9300	9.0930	0.5720	0.5780	0.00
05/11/2008	JN10 On 07-November-08			jNote	8.9300	9.0930	0.5720	0.5780	0.00
05/11/2008	JN10 On 07-November-08			jNote	8.9300	9.0930	0.5720	0.5780	0.00
05/11/2008	JN10 On 07-November-08			jNote	8.9300	9.0930	0.5720	0.5780	0.00
05/11/2008	JN10 On 07-November-08			jNote	8.9300	9.0930	0.5720	0.5780	0.00
05/11/2008	JROD On 28-November-08			jRod	11.8400	11.8490	0.0098	0.0098	0.00
05/11/2008	JROD On 28-November-08			jRod	11.8400	11.8490	0.0098	0.0098	0.00
05/11/2008	JROD On 28-November-08			jRod	11.8400	11.8490	0.0098	0.0098	0.00
05/11/2008	JROD On 28-November-08			jRod	11.8400	11.8490	0.0098	0.0098	0.00
05/11/2008	JROD On 28-November-08			jRod	11.8400	11.8490	0.0098	0.0098	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
05/11/2008	JROD On 28-November-08			jRod	11.8400	11.8490	0.0098	0.0098	0.00
05/11/2008	JROD On 28-November-08			jRod	11.8400	11.8490	0.0098	0.0098	0.00
05/11/2008	JROD On 28-November-08			jRod	11.8400	11.8490	0.0098	0.0098	0.00
05/11/2008	JROD On 31-December-08			jRod	12.0400	12.0540	0.0103	0.0103	0.00
05/11/2008	JROD On 31-December-08			jRod	12.0400	12.0540	0.0103	0.0103	0.00
05/11/2008	JROD On 31-December-08			jRod	12.0400	12.0540	0.0103	0.0103	0.00
05/11/2008	JROD On 31-December-08			jRod	12.0400	12.0540	0.0103	0.0103	0.00
05/11/2008	JROD On 31-December-08			jRod	12.0400	12.0540	0.0103	0.0103	0.00
05/11/2008	JROD On 31-December-08			jRod	12.0400	12.0540	0.0103	0.0103	0.00
05/11/2008	JROD On 31-December-08			jRod	12.0400	12.0540	0.0103	0.0103	0.00
05/11/2008	JROD On 31-December-08			jRod	12.0400	12.0540	0.0103	0.0103	0.00
05/11/2008	OTH1 On 05-February-09			Index Future	274.4500	272.2840	274.4540	272.2840	0.00
05/11/2008	OTH1 On 05-February-09			Index Future	274.4500	272.2840	274.4540	272.2840	0.00
05/11/2008	OTH1 On 05-February-09			Index Future	274.4500	272.2840	274.4540	272.2840	0.00
05/11/2008	OTH1 On 05-February-09			Index Future	274.4500	272.2840	274.4540	272.2840	0.00
05/11/2008	OTH1 On 05-February-09			Index Future	274.4500	272.2840	274.4540	272.2840	0.00
05/11/2008	OTH1 On 05-February-09			Index Future	274.4500	272.2840	274.4540	272.2840	0.00
05/11/2008	OTH1 On 05-February-09			Index Future	274.4500	272.2840	274.4540	272.2840	0.00
05/11/2008	OTH1 On 05-February-09			Index Future	274.4500	272.2840	274.4540	272.2840	0.00
05/11/2008	OTH1 On 07-May-09			Index Future	282.3000	280.1300	282.2950	280.1300	0.00
05/11/2008	OTH1 On 07-May-09			Index Future	282.3000	280.1300	282.2950	280.1300	0.00
05/11/2008	OTH1 On 07-May-09			Index Future	282.3000	280.1300	282.2950	280.1300	0.00
05/11/2008	OTH1 On 07-May-09			Index Future	282.3000	280.1300	282.2950	280.1300	0.00
05/11/2008	OTH1 On 07-May-09			Index Future	282.3000	280.1300	282.2950	280.1300	0.00
05/11/2008	OTH1 On 07-May-09			Index Future	282.3000	280.1300	282.2950	280.1300	0.00
05/11/2008	OTH1 On 07-May-09			Index Future	282.3000	280.1300	282.2950	280.1300	0.00
05/11/2008	OTH1 On 07-May-09			Index Future	282.3000	280.1300	282.2950	280.1300	0.00
05/11/2008	OTH1 On 06-August-09			Index Future	282.3000	280.1300	282.2950	280.1300	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
05/11/2008	OTH1 On 06-August-09			Index Future	282.3000	280.1300	282.2950	280.1300	0.00
05/11/2008	OTH1 On 06-August-09			Index Future	282.3000	280.1300	282.2950	280.1300	0.00
05/11/2008	OTH1 On 06-August-09			Index Future	282.3000	280.1300	282.2950	280.1300	0.00
05/11/2008	OTH1 On 06-August-09			Index Future	282.3000	280.1300	282.2950	280.1300	0.00
05/11/2008	OTH1 On 06-August-09			Index Future	282.3000	280.1300	282.2950	280.1300	0.00
05/11/2008	OTH1 On 06-August-09			Index Future	282.3000	280.1300	282.2950	280.1300	0.00
05/11/2008	OTH1 On 06-August-09			Index Future	282.3000	280.1300	282.2950	280.1300	0.00
05/11/2008	OTH1 On 06-November-08			Index Future	266.6100	264.6340	266.6100	264.6340	3.00
05/11/2008	OTH1 On 06-November-08			Index Future	266.6100	264.6340	266.6100	264.6340	3.00
05/11/2008	OTH1 On 06-November-08			Index Future	266.6100	264.6340	266.6100	264.6340	3.00
05/11/2008	OTH1 On 06-November-08			Index Future	266.6100	264.6340	266.6100	264.6340	3.00
05/11/2008	OTH1 On 06-November-08			Index Future	266.6100	264.6340	266.6100	264.6340	3.00
05/11/2008	OTH1 On 06-November-08			Index Future	266.6100	264.6340	266.6100	264.6340	3.00
05/11/2008	OTH1 On 06-November-08			Index Future	266.6100	264.6340	266.6100	264.6340	3.00
05/11/2008	OTH1 On 06-November-08			Index Future	266.6100	264.6340	266.6100	264.6340	3.00
05/11/2008	R153 On 05-February-09			Bond Future	8.8000	9.0630	111.8010	111.4160	651.00
05/11/2008	R153 On 05-February-09			Bond Future	8.8000	9.0630	111.8010	111.4160	651.00
05/11/2008	R153 On 05-February-09			Bond Future	8.8000	9.0630	111.8010	111.4160	651.00
05/11/2008	R153 On 05-February-09			Bond Future	8.8000	9.0630	111.8010	111.4160	651.00
05/11/2008	R153 On 05-February-09			Bond Future	8.8000	9.0630	111.8010	111.4160	651.00
05/11/2008	R153 On 05-February-09			Bond Future	8.8000	9.0630	111.8010	111.4160	651.00
05/11/2008	R153 On 05-February-09			Bond Future	8.8000	9.0630	111.8010	111.4160	651.00
05/11/2008	R153 On 05-February-09			Bond Future	8.8000	9.0630	111.8010	111.4160	651.00
05/11/2008	R153 On 07-May-09			Bond Future	8.3500	8.6630	108.1769	107.7781	0.00
05/11/2008	R153 On 07-May-09			Bond Future	8.3500	8.6630	108.1769	107.7781	0.00
05/11/2008	R153 On 07-May-09			Bond Future	8.3500	8.6630	108.1769	107.7781	0.00
05/11/2008	R153 On 07-May-09			Bond Future	8.3500	8.6630	108.1769	107.7781	0.00
05/11/2008	R153 On 07-May-09			Bond Future	8.3500	8.6630	108.1769	107.7781	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
05/11/2008	R153 On 07-May-09			Bond Future	8.3500	8.6630	108.1769	107.7781	0.00
05/11/2008	R153 On 07-May-09			Bond Future	8.3500	8.6630	108.1769	107.7781	0.00
05/11/2008	R153 On 07-May-09			Bond Future	8.3500	8.6630	108.1769	107.7781	0.00
05/11/2008	R153 On 06-August-09			Bond Future	7.7200	8.1190	111.0541	110.6435	0.00
05/11/2008	R153 On 06-August-09			Bond Future	7.7200	8.1190	111.0541	110.6435	0.00
05/11/2008	R153 On 06-August-09			Bond Future	7.7200	8.1190	111.0541	110.6435	0.00
05/11/2008	R153 On 06-August-09			Bond Future	7.7200	8.1190	111.0541	110.6435	0.00
05/11/2008	R153 On 06-August-09			Bond Future	7.7200	8.1190	111.0541	110.6435	0.00
05/11/2008	R153 On 06-August-09			Bond Future	7.7200	8.1190	111.0541	110.6435	0.00
05/11/2008	R153 On 06-August-09			Bond Future	7.7200	8.1190	111.0541	110.6435	0.00
05/11/2008	R153 On 06-August-09			Bond Future	7.7200	8.1190	111.0541	110.6435	0.00
05/11/2008	R153 On 06-November-08			Bond Future	9.1900	9.4060	108.7520	108.3796	790.00
05/11/2008	R153 On 06-November-08			Bond Future	9.1900	9.4060	108.7520	108.3796	790.00
05/11/2008	R153 On 06-November-08			Bond Future	9.1900	9.4060	108.7520	108.3796	790.00
05/11/2008	R153 On 06-November-08			Bond Future	9.1900	9.4060	108.7520	108.3796	790.00
05/11/2008	R153 On 06-November-08			Bond Future	9.1900	9.4060	108.7520	108.3796	790.00
05/11/2008	R153 On 06-November-08			Bond Future	9.1900	9.4060	108.7520	108.3796	790.00
05/11/2008	R153 On 06-November-08			Bond Future	9.1900	9.4060	108.7520	108.3796	790.00
05/11/2008	R153 On 06-November-08			Bond Future	9.1900	9.4060	108.7520	108.3796	790.00
05/11/2008	R157 On 05-February-09			Bond Future	8.5500	8.7260	130.0459	129.0490	5125.00
05/11/2008	R157 On 05-February-09			Bond Future	8.5500	8.7260	130.0459	129.0490	5125.00
05/11/2008	R157 On 05-February-09			Bond Future	8.5500	8.7260	130.0459	129.0490	5125.00
05/11/2008	R157 On 05-February-09			Bond Future	8.5500	8.7260	130.0459	129.0490	5125.00
05/11/2008	R157 On 05-February-09			Bond Future	8.5500	8.7260	130.0459	129.0490	5125.00
05/11/2008	R157 On 05-February-09			Bond Future	8.5500	8.7260	130.0459	129.0490	5125.00
05/11/2008	R157 On 05-February-09			Bond Future	8.5500	8.7260	130.0459	129.0490	5125.00
05/11/2008	R157 On 05-February-09			Bond Future	8.5500	8.7260	130.0459	129.0490	5125.00
05/11/2008	R157 On 07-May-09			Bond Future	8.4100	8.5960	126.7224	125.6945	1624.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2008	R157 On 07-May-09			Bond Future	8.4100	8.5960	126.7224	125.6945	1624.00
05/11/2008	R157 On 07-May-09			Bond Future	8.4100	8.5960	126.7224	125.6945	1624.00
05/11/2008	R157 On 07-May-09			Bond Future	8.4100	8.5960	126.7224	125.6945	1624.00
05/11/2008	R157 On 07-May-09			Bond Future	8.4100	8.5960	126.7224	125.6945	1624.00
05/11/2008	R157 On 07-May-09			Bond Future	8.4100	8.5960	126.7224	125.6945	1624.00
05/11/2008	R157 On 07-May-09			Bond Future	8.4100	8.5960	126.7224	125.6945	1624.00
05/11/2008	R157 On 07-May-09			Bond Future	8.4100	8.5960	126.7224	125.6945	1624.00
05/11/2008	R157 On 06-August-09			Bond Future	8.2800	8.4710	130.0958	129.0367	2500.00
05/11/2008	R157 On 06-August-09			Bond Future	8.2800	8.4710	130.0958	129.0367	2500.00
05/11/2008	R157 On 06-August-09			Bond Future	8.2800	8.4710	130.0958	129.0367	2500.00
05/11/2008	R157 On 06-August-09			Bond Future	8.2800	8.4710	130.0958	129.0367	2500.00
05/11/2008	R157 On 06-August-09			Bond Future	8.2800	8.4710	130.0958	129.0367	2500.00
05/11/2008	R157 On 06-August-09			Bond Future	8.2800	8.4710	130.0958	129.0367	2500.00
05/11/2008	R157 On 06-August-09			Bond Future	8.2800	8.4710	130.0958	129.0367	2500.00
05/11/2008	R157 On 06-August-09			Bond Future	8.2800	8.4710	130.0958	129.0367	2500.00
05/11/2008	R157 On 06-August-09			Bond Future	8.2800	8.4710	130.0958	129.0367	2500.00
05/11/2008	R157 On 06-August-09			Bond Future	8.2800	8.4710	130.0958	129.0367	2500.00
05/11/2008	R157 On 06-November-08			Bond Future	8.6900	8.8550	126.5245	125.5561	3719.00
05/11/2008	R157 On 06-November-08			Bond Future	8.6900	8.8550	126.5245	125.5561	3719.00
05/11/2008	R157 On 06-November-08			Bond Future	8.6900	8.8550	126.5245	125.5561	3719.00
05/11/2008	R157 On 06-November-08			Bond Future	8.6900	8.8550	126.5245	125.5561	3719.00
05/11/2008	R157 On 06-November-08			Bond Future	8.6900	8.8550	126.5245	125.5561	3719.00
05/11/2008	R157 On 06-November-08			Bond Future	8.6900	8.8550	126.5245	125.5561	3719.00
05/11/2008	R157 On 06-November-08			Bond Future	8.6900	8.8550	126.5245	125.5561	3719.00
05/11/2008	R157 On 06-November-08			Bond Future	8.6900	8.8550	126.5245	125.5561	3719.00
05/11/2008	R157 On 06-November-08			Bond Future	8.6900	8.8550	126.5245	125.5561	3719.00
05/11/2008	R157 On 05-February-09	8.75	Call	Option on Bond Future	1504	0	1504	0	850.00
05/11/2008	R157 On 05-February-09	8.50	Call	Option on Bond Future	1504	0	1504	0	850.00
05/11/2008	R157 On 05-February-09	8.25	Call	Option on Bond Future	1504	0	1504	0	850.00
05/11/2008	R157 On 05-February-09	8.00	Call	Option on Bond Future	1504	0	1504	0	850.00
05/11/2008	R157 On 05-February-09	9.00	Call	Option on Bond Future	1504	0	1504	0	850.00
05/11/2008	R157 On 05-February-09	7.75	Call	Option on Bond Future	1504	0	1504	0	850.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2008	R157 On 05-February-09	7.50	Call	Option on Bond Future	1504	0	1504	0	850.00
05/11/2008	R157 On 05-February-09	7.25	Call	Option on Bond Future	1504	0	1504	0	850.00
05/11/2008	R157 On 05-February-09	7.00	Call	Option on Bond Future	1504	0	1504	0	850.00
05/11/2008	R157 On 05-February-09	8.75	Put	Option on Bond Future	3243	0	3243	0	0.00
05/11/2008	R157 On 05-February-09	8.50	Put	Option on Bond Future	3243	0	3243	0	0.00
05/11/2008	R157 On 05-February-09	8.25	Put	Option on Bond Future	3243	0	3243	0	0.00
05/11/2008	R157 On 05-February-09	8.00	Put	Option on Bond Future	3243	0	3243	0	0.00
05/11/2008	R157 On 05-February-09	9.00	Put	Option on Bond Future	3243	0	3243	0	0.00
05/11/2008	R157 On 05-February-09	7.75	Put	Option on Bond Future	3243	0	3243	0	0.00
05/11/2008	R157 On 05-February-09	7.50	Put	Option on Bond Future	3243	0	3243	0	0.00
05/11/2008	R157 On 05-February-09	7.25	Put	Option on Bond Future	3243	0	3243	0	0.00
05/11/2008	R157 On 05-February-09	7.00	Put	Option on Bond Future	3243	0	3243	0	0.00
05/11/2008	R186 On 05-February-09			Bond Future	8.2800	8.4150	122.0191	120.5419	2515.00
05/11/2008	R186 On 05-February-09			Bond Future	8.2800	8.4150	122.0191	120.5419	2515.00
05/11/2008	R186 On 05-February-09			Bond Future	8.2800	8.4150	122.0191	120.5419	2515.00
05/11/2008	R186 On 05-February-09			Bond Future	8.2800	8.4150	122.0191	120.5419	2515.00
05/11/2008	R186 On 05-February-09			Bond Future	8.2800	8.4150	122.0191	120.5419	2515.00
05/11/2008	R186 On 05-February-09			Bond Future	8.2800	8.4150	122.0191	120.5419	2515.00
05/11/2008	R186 On 05-February-09			Bond Future	8.2800	8.4150	122.0191	120.5419	2515.00
05/11/2008	R186 On 05-February-09			Bond Future	8.2800	8.4150	122.0191	120.5419	2515.00
05/11/2008	R186 On 07-May-09			Bond Future	8.1800	8.3190	125.5816	124.0541	0.00
05/11/2008	R186 On 07-May-09			Bond Future	8.1800	8.3190	125.5816	124.0541	0.00
05/11/2008	R186 On 07-May-09			Bond Future	8.1800	8.3190	125.5816	124.0541	0.00
05/11/2008	R186 On 07-May-09			Bond Future	8.1800	8.3190	125.5816	124.0541	0.00
05/11/2008	R186 On 07-May-09			Bond Future	8.1800	8.3190	125.5816	124.0541	0.00
05/11/2008	R186 On 07-May-09			Bond Future	8.1800	8.3190	125.5816	124.0541	0.00
05/11/2008	R186 On 07-May-09			Bond Future	8.1800	8.3190	125.5816	124.0541	0.00
05/11/2008	R186 On 07-May-09			Bond Future	8.1800	8.3190	125.5816	124.0541	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
05/11/2008	R186 On 06-August-09			Bond Future	8.0800	8.2310	123.8050	122.2398	2500.00
05/11/2008	R186 On 06-August-09			Bond Future	8.0800	8.2310	123.8050	122.2398	2500.00
05/11/2008	R186 On 06-August-09			Bond Future	8.0800	8.2310	123.8050	122.2398	2500.00
05/11/2008	R186 On 06-August-09			Bond Future	8.0800	8.2310	123.8050	122.2398	2500.00
05/11/2008	R186 On 06-August-09			Bond Future	8.0800	8.2310	123.8050	122.2398	2500.00
05/11/2008	R186 On 06-August-09			Bond Future	8.0800	8.2310	123.8050	122.2398	2500.00
05/11/2008	R186 On 06-August-09			Bond Future	8.0800	8.2310	123.8050	122.2398	2500.00
05/11/2008	R186 On 06-August-09			Bond Future	8.0800	8.2310	123.8050	122.2398	2500.00
05/11/2008	R186 On 06-August-09			Bond Future	8.0800	8.2310	123.8050	122.2398	2500.00
05/11/2008	R186 On 06-November-08			Bond Future	8.3800	8.5160	123.6721	122.2357	4892.00
05/11/2008	R186 On 06-November-08			Bond Future	8.3800	8.5160	123.6721	122.2357	4892.00
05/11/2008	R186 On 06-November-08			Bond Future	8.3800	8.5160	123.6721	122.2357	4892.00
05/11/2008	R186 On 06-November-08			Bond Future	8.3800	8.5160	123.6721	122.2357	4892.00
05/11/2008	R186 On 06-November-08			Bond Future	8.3800	8.5160	123.6721	122.2357	4892.00
05/11/2008	R186 On 06-November-08			Bond Future	8.3800	8.5160	123.6721	122.2357	4892.00
05/11/2008	R186 On 06-November-08			Bond Future	8.3800	8.5160	123.6721	122.2357	4892.00
05/11/2008	R186 On 06-November-08			Bond Future	8.3800	8.5160	123.6721	122.2357	4892.00
05/11/2008	R186 On 06-November-08			Bond Future	8.3800	8.5160	123.6721	122.2357	4892.00
05/11/2008	R196 On 05-February-09			Bond Future	11.7800	11.7330	104.3936	104.3959	0.00
05/11/2008	R196 On 05-February-09			Bond Future	11.7800	11.7330	104.3936	104.3959	0.00
05/11/2008	R196 On 05-February-09			Bond Future	11.7800	11.7330	104.3936	104.3959	0.00
05/11/2008	R196 On 05-February-09			Bond Future	11.7800	11.7330	104.3936	104.3959	0.00
05/11/2008	R196 On 05-February-09			Bond Future	11.7800	11.7330	104.3936	104.3959	0.00
05/11/2008	R196 On 05-February-09			Bond Future	11.7800	11.7330	104.3936	104.3959	0.00
05/11/2008	R196 On 05-February-09			Bond Future	11.7800	11.7330	104.3936	104.3959	0.00
05/11/2008	R196 On 05-February-09			Bond Future	11.7800	11.7330	104.3936	104.3959	0.00
05/11/2008	R196 On 07-May-09			Bond Future	11.3100	11.4390	101.5361	101.4980	0.00
05/11/2008	R196 On 07-May-09			Bond Future	11.3100	11.4390	101.5361	101.4980	0.00
05/11/2008	R196 On 07-May-09			Bond Future	11.3100	11.4390	101.5361	101.4980	0.00
05/11/2008	R196 On 07-May-09			Bond Future	11.3100	11.4390	101.5361	101.4980	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
05/11/2008	R196 On 07-May-09			Bond Future	11.3100	11.4390	101.5361	101.4980	0.00
05/11/2008	R196 On 07-May-09			Bond Future	11.3100	11.4390	101.5361	101.4980	0.00
05/11/2008	R196 On 07-May-09			Bond Future	11.3100	11.4390	101.5361	101.4980	0.00
05/11/2008	R196 On 07-May-09			Bond Future	11.3100	11.4390	101.5361	101.4980	0.00
05/11/2008	R196 On 06-November-08			Bond Future	12.3100	12.3120	101.2778	101.2763	0.00
05/11/2008	R196 On 06-November-08			Bond Future	12.3100	12.3120	101.2778	101.2763	0.00
05/11/2008	R196 On 06-November-08			Bond Future	12.3100	12.3120	101.2778	101.2763	0.00
05/11/2008	R196 On 06-November-08			Bond Future	12.3100	12.3120	101.2778	101.2763	0.00
05/11/2008	R196 On 06-November-08			Bond Future	12.3100	12.3120	101.2778	101.2763	0.00
05/11/2008	R196 On 06-November-08			Bond Future	12.3100	12.3120	101.2778	101.2763	0.00
05/11/2008	R196 On 06-November-08			Bond Future	12.3100	12.3120	101.2778	101.2763	0.00
05/11/2008	R196 On 06-November-08			Bond Future	12.3100	12.3120	101.2778	101.2763	0.00
05/11/2008	R196 On 06-November-08			Bond Future	12.3100	12.3120	101.2778	101.2763	0.00
05/11/2008	R201 On 05-February-09			Bond Future	8.6400	8.8130	101.7095	100.9234	2.00
05/11/2008	R201 On 05-February-09			Bond Future	8.6400	8.8130	101.7095	100.9234	2.00
05/11/2008	R201 On 05-February-09			Bond Future	8.6400	8.8130	101.7095	100.9234	2.00
05/11/2008	R201 On 05-February-09			Bond Future	8.6400	8.8130	101.7095	100.9234	2.00
05/11/2008	R201 On 05-February-09			Bond Future	8.6400	8.8130	101.7095	100.9234	2.00
05/11/2008	R201 On 05-February-09			Bond Future	8.6400	8.8130	101.7095	100.9234	2.00
05/11/2008	R201 On 05-February-09			Bond Future	8.6400	8.8130	101.7095	100.9234	2.00
05/11/2008	R201 On 05-February-09			Bond Future	8.6400	8.8130	101.7095	100.9234	2.00
05/11/2008	R201 On 07-May-09			Bond Future	8.4600	8.6430	104.6722	103.8654	0.00
05/11/2008	R201 On 07-May-09			Bond Future	8.4600	8.6430	104.6722	103.8654	0.00
05/11/2008	R201 On 07-May-09			Bond Future	8.4600	8.6430	104.6722	103.8654	0.00
05/11/2008	R201 On 07-May-09			Bond Future	8.4600	8.6430	104.6722	103.8654	0.00
05/11/2008	R201 On 07-May-09			Bond Future	8.4600	8.6430	104.6722	103.8654	0.00
05/11/2008	R201 On 07-May-09			Bond Future	8.4600	8.6430	104.6722	103.8654	0.00
05/11/2008	R201 On 07-May-09			Bond Future	8.4600	8.6430	104.6722	103.8654	0.00
05/11/2008	R201 On 07-May-09			Bond Future	8.4600	8.6430	104.6722	103.8654	0.00
05/11/2008	R201 On 07-May-09			Bond Future	8.4600	8.6430	104.6722	103.8654	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
05/11/2008	R201 On 06-August-09			Bond Future	8.2900	8.4810	103.2004	102.3641	0.00
05/11/2008	R201 On 06-August-09			Bond Future	8.2900	8.4810	103.2004	102.3641	0.00
05/11/2008	R201 On 06-August-09			Bond Future	8.2900	8.4810	103.2004	102.3641	0.00
05/11/2008	R201 On 06-August-09			Bond Future	8.2900	8.4810	103.2004	102.3641	0.00
05/11/2008	R201 On 06-August-09			Bond Future	8.2900	8.4810	103.2004	102.3641	0.00
05/11/2008	R201 On 06-August-09			Bond Future	8.2900	8.4810	103.2004	102.3641	0.00
05/11/2008	R201 On 06-August-09			Bond Future	8.2900	8.4810	103.2004	102.3641	0.00
05/11/2008	R201 On 06-August-09			Bond Future	8.2900	8.4810	103.2004	102.3641	0.00
05/11/2008	R201 On 06-November-08			Bond Future	8.8200	8.9830	103.0866	102.3248	1000.00
05/11/2008	R201 On 06-November-08			Bond Future	8.8200	8.9830	103.0866	102.3248	1000.00
05/11/2008	R201 On 06-November-08			Bond Future	8.8200	8.9830	103.0866	102.3248	1000.00
05/11/2008	R201 On 06-November-08			Bond Future	8.8200	8.9830	103.0866	102.3248	1000.00
05/11/2008	R201 On 06-November-08			Bond Future	8.8200	8.9830	103.0866	102.3248	1000.00
05/11/2008	R201 On 06-November-08			Bond Future	8.8200	8.9830	103.0866	102.3248	1000.00
05/11/2008	R201 On 06-November-08			Bond Future	8.8200	8.9830	103.0866	102.3248	1000.00
05/11/2008	R201 On 06-November-08			Bond Future	8.8200	8.9830	103.0866	102.3248	1000.00
05/11/2008	R203 On 05-February-09			Bond Future	8.5700	8.7240	101.4241	100.5354	0.00
05/11/2008	R203 On 05-February-09			Bond Future	8.5700	8.7240	101.4241	100.5354	0.00
05/11/2008	R203 On 05-February-09			Bond Future	8.5700	8.7240	101.4241	100.5354	0.00
05/11/2008	R203 On 05-February-09			Bond Future	8.5700	8.7240	101.4241	100.5354	0.00
05/11/2008	R203 On 05-February-09			Bond Future	8.5700	8.7240	101.4241	100.5354	0.00
05/11/2008	R203 On 05-February-09			Bond Future	8.5700	8.7240	101.4241	100.5354	0.00
05/11/2008	R203 On 05-February-09			Bond Future	8.5700	8.7240	101.4241	100.5354	0.00
05/11/2008	R203 On 05-February-09			Bond Future	8.5700	8.7240	101.4241	100.5354	0.00
05/11/2008	R203 On 07-May-09			Bond Future	8.4400	8.5950	100.1779	99.2568	0.00
05/11/2008	R203 On 07-May-09			Bond Future	8.4400	8.5950	100.1779	99.2568	0.00
05/11/2008	R203 On 07-May-09			Bond Future	8.4400	8.5950	100.1779	99.2568	0.00
05/11/2008	R203 On 07-May-09			Bond Future	8.4400	8.5950	100.1779	99.2568	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
05/11/2008	R203 On 07-May-09			Bond Future	8.4400	8.5950	100.1779	99.2568	0.00
05/11/2008	R203 On 07-May-09			Bond Future	8.4400	8.5950	100.1779	99.2568	0.00
05/11/2008	R203 On 07-May-09			Bond Future	8.4400	8.5950	100.1779	99.2568	0.00
05/11/2008	R203 On 07-May-09			Bond Future	8.4400	8.5950	100.1779	99.2568	0.00
05/11/2008	R203 On 06-August-09			Bond Future	8.3100	8.4710	103.0248	102.0741	0.00
05/11/2008	R203 On 06-August-09			Bond Future	8.3100	8.4710	103.0248	102.0741	0.00
05/11/2008	R203 On 06-August-09			Bond Future	8.3100	8.4710	103.0248	102.0741	0.00
05/11/2008	R203 On 06-August-09			Bond Future	8.3100	8.4710	103.0248	102.0741	0.00
05/11/2008	R203 On 06-August-09			Bond Future	8.3100	8.4710	103.0248	102.0741	0.00
05/11/2008	R203 On 06-August-09			Bond Future	8.3100	8.4710	103.0248	102.0741	0.00
05/11/2008	R203 On 06-August-09			Bond Future	8.3100	8.4710	103.0248	102.0741	0.00
05/11/2008	R203 On 06-August-09			Bond Future	8.3100	8.4710	103.0248	102.0741	0.00
05/11/2008	R203 On 06-August-09			Bond Future	8.3100	8.4710	103.0248	102.0741	0.00
05/11/2008	R203 On 06-November-08			Bond Future	8.7100	8.8550	98.4898	97.6231	0.00
05/11/2008	R203 On 06-November-08			Bond Future	8.7100	8.8550	98.4898	97.6231	0.00
05/11/2008	R203 On 06-November-08			Bond Future	8.7100	8.8550	98.4898	97.6231	0.00
05/11/2008	R203 On 06-November-08			Bond Future	8.7100	8.8550	98.4898	97.6231	0.00
05/11/2008	R203 On 06-November-08			Bond Future	8.7100	8.8550	98.4898	97.6231	0.00
05/11/2008	R203 On 06-November-08			Bond Future	8.7100	8.8550	98.4898	97.6231	0.00
05/11/2008	R203 On 06-November-08			Bond Future	8.7100	8.8550	98.4898	97.6231	0.00
05/11/2008	R203 On 06-November-08			Bond Future	8.7100	8.8550	98.4898	97.6231	0.00
05/11/2008	R204 On 05-February-09			Bond Future	8.5800	8.7350	97.2774	96.3110	9.00
05/11/2008	R204 On 05-February-09			Bond Future	8.5800	8.7350	97.2774	96.3110	9.00
05/11/2008	R204 On 05-February-09			Bond Future	8.5800	8.7350	97.2774	96.3110	9.00
05/11/2008	R204 On 05-February-09			Bond Future	8.5800	8.7350	97.2774	96.3110	9.00
05/11/2008	R204 On 05-February-09			Bond Future	8.5800	8.7350	97.2774	96.3110	9.00
05/11/2008	R204 On 05-February-09			Bond Future	8.5800	8.7350	97.2774	96.3110	9.00
05/11/2008	R204 On 05-February-09			Bond Future	8.5800	8.7350	97.2774	96.3110	9.00
05/11/2008	R204 On 05-February-09			Bond Future	8.5800	8.7350	97.2774	96.3110	9.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2008	R204 On 07-May-09			Bond Future	8.4600	8.6190	100.1088	99.1165	0.00
05/11/2008	R204 On 07-May-09			Bond Future	8.4600	8.6190	100.1088	99.1165	0.00
05/11/2008	R204 On 07-May-09			Bond Future	8.4600	8.6190	100.1088	99.1165	0.00
05/11/2008	R204 On 07-May-09			Bond Future	8.4600	8.6190	100.1088	99.1165	0.00
05/11/2008	R204 On 07-May-09			Bond Future	8.4600	8.6190	100.1088	99.1165	0.00
05/11/2008	R204 On 07-May-09			Bond Future	8.4600	8.6190	100.1088	99.1165	0.00
05/11/2008	R204 On 07-May-09			Bond Future	8.4600	8.6190	100.1088	99.1165	0.00
05/11/2008	R204 On 07-May-09			Bond Future	8.4600	8.6190	100.1088	99.1165	0.00
05/11/2008	R204 On 06-August-09			Bond Future	8.3500	8.5110	98.8905	97.8681	0.00
05/11/2008	R204 On 06-August-09			Bond Future	8.3500	8.5110	98.8905	97.8681	0.00
05/11/2008	R204 On 06-August-09			Bond Future	8.3500	8.5110	98.8905	97.8681	0.00
05/11/2008	R204 On 06-August-09			Bond Future	8.3500	8.5110	98.8905	97.8681	0.00
05/11/2008	R204 On 06-August-09			Bond Future	8.3500	8.5110	98.8905	97.8681	0.00
05/11/2008	R204 On 06-August-09			Bond Future	8.3500	8.5110	98.8905	97.8681	0.00
05/11/2008	R204 On 06-August-09			Bond Future	8.3500	8.5110	98.8905	97.8681	0.00
05/11/2008	R204 On 06-August-09			Bond Future	8.3500	8.5110	98.8905	97.8681	0.00
05/11/2008	R204 On 06-August-09			Bond Future	8.3500	8.5110	98.8905	97.8681	0.00
05/11/2008	R204 On 06-November-08			Bond Future	8.7100	8.8550	98.4089	97.4766	0.00
05/11/2008	R204 On 06-November-08			Bond Future	8.7100	8.8550	98.4089	97.4766	0.00
05/11/2008	R204 On 06-November-08			Bond Future	8.7100	8.8550	98.4089	97.4766	0.00
05/11/2008	R204 On 06-November-08			Bond Future	8.7100	8.8550	98.4089	97.4766	0.00
05/11/2008	R204 On 06-November-08			Bond Future	8.7100	8.8550	98.4089	97.4766	0.00
05/11/2008	R204 On 06-November-08			Bond Future	8.7100	8.8550	98.4089	97.4766	0.00
05/11/2008	R204 On 06-November-08			Bond Future	8.7100	8.8550	98.4089	97.4766	0.00
05/11/2008	R204 On 06-November-08			Bond Future	8.7100	8.8550	98.4089	97.4766	0.00
05/11/2008	R204 On 06-November-08			Bond Future	8.7100	8.8550	98.4089	97.4766	0.00
05/11/2008	R206 On 05-February-09			Bond Future	8.6300	8.7990	96.0888	95.4235	0.00
05/11/2008	R206 On 05-February-09			Bond Future	8.6300	8.7990	96.0888	95.4235	0.00
05/11/2008	R206 On 05-February-09			Bond Future	8.6300	8.7990	96.0888	95.4235	0.00
05/11/2008	R206 On 05-February-09			Bond Future	8.6300	8.7990	96.0888	95.4235	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
05/11/2008	R206 On 05-February-09			Bond Future	8.6300	8.7990	96.0888	95.4235	0.00
05/11/2008	R206 On 05-February-09			Bond Future	8.6300	8.7990	96.0888	95.4235	0.00
05/11/2008	R206 On 05-February-09			Bond Future	8.6300	8.7990	96.0888	95.4235	0.00
05/11/2008	R206 On 05-February-09			Bond Future	8.6300	8.7990	96.0888	95.4235	0.00
05/11/2008	R206 On 07-May-09			Bond Future	8.4300	8.6110	98.8908	98.2019	0.00
05/11/2008	R206 On 07-May-09			Bond Future	8.4300	8.6110	98.8908	98.2019	0.00
05/11/2008	R206 On 07-May-09			Bond Future	8.4300	8.6110	98.8908	98.2019	0.00
05/11/2008	R206 On 07-May-09			Bond Future	8.4300	8.6110	98.8908	98.2019	0.00
05/11/2008	R206 On 07-May-09			Bond Future	8.4300	8.6110	98.8908	98.2019	0.00
05/11/2008	R206 On 07-May-09			Bond Future	8.4300	8.6110	98.8908	98.2019	0.00
05/11/2008	R206 On 07-May-09			Bond Future	8.4300	8.6110	98.8908	98.2019	0.00
05/11/2008	R206 On 06-August-09			Bond Future	8.2300	8.4230	97.9171	97.2098	0.00
05/11/2008	R206 On 06-August-09			Bond Future	8.2300	8.4230	97.9171	97.2098	0.00
05/11/2008	R206 On 06-August-09			Bond Future	8.2300	8.4230	97.9171	97.2098	0.00
05/11/2008	R206 On 06-August-09			Bond Future	8.2300	8.4230	97.9171	97.2098	0.00
05/11/2008	R206 On 06-August-09			Bond Future	8.2300	8.4230	97.9171	97.2098	0.00
05/11/2008	R206 On 06-August-09			Bond Future	8.2300	8.4230	97.9171	97.2098	0.00
05/11/2008	R206 On 06-August-09			Bond Future	8.2300	8.4230	97.9171	97.2098	0.00
05/11/2008	R206 On 06-August-09			Bond Future	8.2300	8.4230	97.9171	97.2098	0.00
05/11/2008	R206 On 06-November-08			Bond Future	8.8300	8.9920	96.9825	96.3376	1730.00
05/11/2008	R206 On 06-November-08			Bond Future	8.8300	8.9920	96.9825	96.3376	1730.00
05/11/2008	R206 On 06-November-08			Bond Future	8.8300	8.9920	96.9825	96.3376	1730.00
05/11/2008	R206 On 06-November-08			Bond Future	8.8300	8.9920	96.9825	96.3376	1730.00
05/11/2008	R206 On 06-November-08			Bond Future	8.8300	8.9920	96.9825	96.3376	1730.00
05/11/2008	R206 On 06-November-08			Bond Future	8.8300	8.9920	96.9825	96.3376	1730.00
05/11/2008	R206 On 06-November-08			Bond Future	8.8300	8.9920	96.9825	96.3376	1730.00
05/11/2008	R206 On 06-November-08			Bond Future	8.8300	8.9920	96.9825	96.3376	1730.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2008	R207 On 05-February-09			Bond Future	8.5700	8.7220	91.2587	90.2735	0.00
05/11/2008	R207 On 05-February-09			Bond Future	8.5700	8.7220	91.2587	90.2735	0.00
05/11/2008	R207 On 05-February-09			Bond Future	8.5700	8.7220	91.2587	90.2735	0.00
05/11/2008	R207 On 05-February-09			Bond Future	8.5700	8.7220	91.2587	90.2735	0.00
05/11/2008	R207 On 05-February-09			Bond Future	8.5700	8.7220	91.2587	90.2735	0.00
05/11/2008	R207 On 05-February-09			Bond Future	8.5700	8.7220	91.2587	90.2735	0.00
05/11/2008	R207 On 05-February-09			Bond Future	8.5700	8.7220	91.2587	90.2735	0.00
05/11/2008	R207 On 05-February-09			Bond Future	8.5700	8.7220	91.2587	90.2735	0.00
05/11/2008	R207 On 07-May-09			Bond Future	8.4600	8.6180	93.9151	92.9002	0.00
05/11/2008	R207 On 07-May-09			Bond Future	8.4600	8.6180	93.9151	92.9002	0.00
05/11/2008	R207 On 07-May-09			Bond Future	8.4600	8.6180	93.9151	92.9002	0.00
05/11/2008	R207 On 07-May-09			Bond Future	8.4600	8.6180	93.9151	92.9002	0.00
05/11/2008	R207 On 07-May-09			Bond Future	8.4600	8.6180	93.9151	92.9002	0.00
05/11/2008	R207 On 07-May-09			Bond Future	8.4600	8.6180	93.9151	92.9002	0.00
05/11/2008	R207 On 07-May-09			Bond Future	8.4600	8.6180	93.9151	92.9002	0.00
05/11/2008	R207 On 07-May-09			Bond Future	8.4600	8.6180	93.9151	92.9002	0.00
05/11/2008	R207 On 06-August-09			Bond Future	8.3600	8.5200	92.9316	91.8825	0.00
05/11/2008	R207 On 06-August-09			Bond Future	8.3600	8.5200	92.9316	91.8825	0.00
05/11/2008	R207 On 06-August-09			Bond Future	8.3600	8.5200	92.9316	91.8825	0.00
05/11/2008	R207 On 06-August-09			Bond Future	8.3600	8.5200	92.9316	91.8825	0.00
05/11/2008	R207 On 06-August-09			Bond Future	8.3600	8.5200	92.9316	91.8825	0.00
05/11/2008	R207 On 06-August-09			Bond Future	8.3600	8.5200	92.9316	91.8825	0.00
05/11/2008	R207 On 06-August-09			Bond Future	8.3600	8.5200	92.9316	91.8825	0.00
05/11/2008	R207 On 06-August-09			Bond Future	8.3600	8.5200	92.9316	91.8825	0.00
05/11/2008	R207 On 06-August-09			Bond Future	8.3600	8.5200	92.9316	91.8825	0.00
05/11/2008	R207 On 06-November-08			Bond Future	8.6900	8.8350	92.1664	91.2127	0.00
05/11/2008	R207 On 06-November-08			Bond Future	8.6900	8.8350	92.1664	91.2127	0.00
05/11/2008	R207 On 06-November-08			Bond Future	8.6900	8.8350	92.1664	91.2127	0.00
05/11/2008	R207 On 06-November-08			Bond Future	8.6900	8.8350	92.1664	91.2127	0.00
05/11/2008	R207 On 06-November-08			Bond Future	8.6900	8.8350	92.1664	91.2127	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
05/11/2008	R207 On 06-November-08			Bond Future	8.6900	8.8350	92.1664	91.2127	0.00
05/11/2008	R207 On 06-November-08			Bond Future	8.6900	8.8350	92.1664	91.2127	0.00
05/11/2008	R207 On 06-November-08			Bond Future	8.6900	8.8350	92.1664	91.2127	0.00
05/11/2008	R208 On 05-February-09			Bond Future	8.5300	8.6790	89.1646	88.1534	0.00
05/11/2008	R208 On 05-February-09			Bond Future	8.5300	8.6790	89.1646	88.1534	0.00
05/11/2008	R208 On 05-February-09			Bond Future	8.5300	8.6790	89.1646	88.1534	0.00
05/11/2008	R208 On 05-February-09			Bond Future	8.5300	8.6790	89.1646	88.1534	0.00
05/11/2008	R208 On 05-February-09			Bond Future	8.5300	8.6790	89.1646	88.1534	0.00
05/11/2008	R208 On 05-February-09			Bond Future	8.5300	8.6790	89.1646	88.1534	0.00
05/11/2008	R208 On 05-February-09			Bond Future	8.5300	8.6790	89.1646	88.1534	0.00
05/11/2008	R208 On 07-May-09			Bond Future	8.4400	8.5920	88.2551	87.2115	0.00
05/11/2008	R208 On 07-May-09			Bond Future	8.4400	8.5920	88.2551	87.2115	0.00
05/11/2008	R208 On 07-May-09			Bond Future	8.4400	8.5920	88.2551	87.2115	0.00
05/11/2008	R208 On 07-May-09			Bond Future	8.4400	8.5920	88.2551	87.2115	0.00
05/11/2008	R208 On 07-May-09			Bond Future	8.4400	8.5920	88.2551	87.2115	0.00
05/11/2008	R208 On 07-May-09			Bond Future	8.4400	8.5920	88.2551	87.2115	0.00
05/11/2008	R208 On 07-May-09			Bond Future	8.4400	8.5920	88.2551	87.2115	0.00
05/11/2008	R208 On 07-May-09			Bond Future	8.4400	8.5920	88.2551	87.2115	0.00
05/11/2008	R208 On 06-August-09			Bond Future	8.3900	8.5450	90.4305	89.3866	0.00
05/11/2008	R208 On 06-August-09			Bond Future	8.3900	8.5450	90.4305	89.3866	0.00
05/11/2008	R208 On 06-August-09			Bond Future	8.3900	8.5450	90.4305	89.3866	0.00
05/11/2008	R208 On 06-August-09			Bond Future	8.3900	8.5450	90.4305	89.3866	0.00
05/11/2008	R208 On 06-August-09			Bond Future	8.3900	8.5450	90.4305	89.3866	0.00
05/11/2008	R208 On 06-August-09			Bond Future	8.3900	8.5450	90.4305	89.3866	0.00
05/11/2008	R208 On 06-August-09			Bond Future	8.3900	8.5450	90.4305	89.3866	0.00
05/11/2008	R208 On 06-August-09			Bond Future	8.3900	8.5450	90.4305	89.3866	0.00
05/11/2008	R208 On 06-August-09			Bond Future	8.3900	8.5450	90.4305	89.3866	0.00
05/11/2008	R208 On 06-November-08			Bond Future	8.6500	8.7950	86.5038	85.5220	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
05/11/2008	R208 On 06-November-08			Bond Future	8.6500	8.7950	86.5038	85.5220	0.00
05/11/2008	R208 On 06-November-08			Bond Future	8.6500	8.7950	86.5038	85.5220	0.00
05/11/2008	R208 On 06-November-08			Bond Future	8.6500	8.7950	86.5038	85.5220	0.00
05/11/2008	R208 On 06-November-08			Bond Future	8.6500	8.7950	86.5038	85.5220	0.00
05/11/2008	R208 On 06-November-08			Bond Future	8.6500	8.7950	86.5038	85.5220	0.00
05/11/2008	R208 On 06-November-08			Bond Future	8.6500	8.7950	86.5038	85.5220	0.00
05/11/2008	R208 On 06-November-08			Bond Future	8.6500	8.7950	86.5038	85.5220	0.00
05/11/2008	R209 On 05-February-09			Bond Future	7.9000	8.0310	83.9183	82.7131	4125.00
05/11/2008	R209 On 05-February-09			Bond Future	7.9000	8.0310	83.9183	82.7131	4125.00
05/11/2008	R209 On 05-February-09			Bond Future	7.9000	8.0310	83.9183	82.7131	4125.00
05/11/2008	R209 On 05-February-09			Bond Future	7.9000	8.0310	83.9183	82.7131	4125.00
05/11/2008	R209 On 05-February-09			Bond Future	7.9000	8.0310	83.9183	82.7131	4125.00
05/11/2008	R209 On 05-February-09			Bond Future	7.9000	8.0310	83.9183	82.7131	4125.00
05/11/2008	R209 On 05-February-09			Bond Future	7.9000	8.0310	83.9183	82.7131	4125.00
05/11/2008	R209 On 05-February-09			Bond Future	7.9000	8.0310	83.9183	82.7131	4125.00
05/11/2008	R209 On 07-May-09			Bond Future	7.8200	7.9500	83.1923	81.9519	0.00
05/11/2008	R209 On 07-May-09			Bond Future	7.8200	7.9500	83.1923	81.9519	0.00
05/11/2008	R209 On 07-May-09			Bond Future	7.8200	7.9500	83.1923	81.9519	0.00
05/11/2008	R209 On 07-May-09			Bond Future	7.8200	7.9500	83.1923	81.9519	0.00
05/11/2008	R209 On 07-May-09			Bond Future	7.8200	7.9500	83.1923	81.9519	0.00
05/11/2008	R209 On 07-May-09			Bond Future	7.8200	7.9500	83.1923	81.9519	0.00
05/11/2008	R209 On 07-May-09			Bond Future	7.8200	7.9500	83.1923	81.9519	0.00
05/11/2008	R209 On 07-May-09			Bond Future	7.8200	7.9500	83.1923	81.9519	0.00
05/11/2008	R209 On 06-August-09			Bond Future	7.7400	7.8750	85.5537	84.2789	0.00
05/11/2008	R209 On 06-August-09			Bond Future	7.7400	7.8750	85.5537	84.2789	0.00
05/11/2008	R209 On 06-August-09			Bond Future	7.7400	7.8750	85.5537	84.2789	0.00
05/11/2008	R209 On 06-August-09			Bond Future	7.7400	7.8750	85.5537	84.2789	0.00
05/11/2008	R209 On 06-August-09			Bond Future	7.7400	7.8750	85.5537	84.2789	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
05/11/2008	R209 On 06-August-09			Bond Future	7.7400	7.8750	85.5537	84.2789	0.00
05/11/2008	R209 On 06-August-09			Bond Future	7.7400	7.8750	85.5537	84.2789	0.00
05/11/2008	R209 On 06-August-09			Bond Future	7.7400	7.8750	85.5537	84.2789	0.00
05/11/2008	R209 On 06-November-08			Bond Future	7.9900	8.1160	81.4907	80.3211	1740.00
05/11/2008	R209 On 06-November-08			Bond Future	7.9900	8.1160	81.4907	80.3211	1740.00
05/11/2008	R209 On 06-November-08			Bond Future	7.9900	8.1160	81.4907	80.3211	1740.00
05/11/2008	R209 On 06-November-08			Bond Future	7.9900	8.1160	81.4907	80.3211	1740.00
05/11/2008	R209 On 06-November-08			Bond Future	7.9900	8.1160	81.4907	80.3211	1740.00
05/11/2008	R209 On 06-November-08			Bond Future	7.9900	8.1160	81.4907	80.3211	1740.00
05/11/2008	R209 On 06-November-08			Bond Future	7.9900	8.1160	81.4907	80.3211	1740.00
05/11/2008	TRT1 On 05-February-09			Index Future	282.5500	280.1900	282.5500	280.1900	0.00
05/11/2008	TRT1 On 05-February-09			Index Future	282.5500	280.1900	282.5500	280.1900	0.00
05/11/2008	TRT1 On 05-February-09			Index Future	282.5500	280.1900	282.5500	280.1900	0.00
05/11/2008	TRT1 On 05-February-09			Index Future	282.5500	280.1900	282.5500	280.1900	0.00
05/11/2008	TRT1 On 05-February-09			Index Future	282.5500	280.1900	282.5500	280.1900	0.00
05/11/2008	TRT1 On 05-February-09			Index Future	282.5500	280.1900	282.5500	280.1900	0.00
05/11/2008	TRT1 On 05-February-09			Index Future	282.5500	280.1900	282.5500	280.1900	0.00
05/11/2008	TRT1 On 05-February-09			Index Future	282.5500	280.1900	282.5500	280.1900	0.00
05/11/2008	TRT1 On 07-May-09			Index Future	290.6200	288.2640	290.6220	288.2640	0.00
05/11/2008	TRT1 On 07-May-09			Index Future	290.6200	288.2640	290.6220	288.2640	0.00
05/11/2008	TRT1 On 07-May-09			Index Future	290.6200	288.2640	290.6220	288.2640	0.00
05/11/2008	TRT1 On 07-May-09			Index Future	290.6200	288.2640	290.6220	288.2640	0.00
05/11/2008	TRT1 On 07-May-09			Index Future	290.6200	288.2640	290.6220	288.2640	0.00
05/11/2008	TRT1 On 07-May-09			Index Future	290.6200	288.2640	290.6220	288.2640	0.00
05/11/2008	TRT1 On 07-May-09			Index Future	290.6200	288.2640	290.6220	288.2640	0.00
05/11/2008	TRT1 On 07-May-09			Index Future	290.6200	288.2640	290.6220	288.2640	0.00
05/11/2008	TRT1 On 06-August-09			Index Future	290.6200	288.2640	290.6220	288.2640	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
05/11/2008	TRT1 On 06-August-09			Index Future	290.6200	288.2640	290.6220	288.2640	0.00
05/11/2008	TRT1 On 06-August-09			Index Future	290.6200	288.2640	290.6220	288.2640	0.00
05/11/2008	TRT1 On 06-August-09			Index Future	290.6200	288.2640	290.6220	288.2640	0.00
05/11/2008	TRT1 On 06-August-09			Index Future	290.6200	288.2640	290.6220	288.2640	0.00
05/11/2008	TRT1 On 06-August-09			Index Future	290.6200	288.2640	290.6220	288.2640	0.00
05/11/2008	TRT1 On 06-August-09			Index Future	290.6200	288.2640	290.6220	288.2640	0.00
05/11/2008	TRT1 On 06-August-09			Index Future	290.6200	288.2640	290.6220	288.2640	0.00
05/11/2008	TRT1 On 06-November-08			Index Future	274.4800	272.3180	274.4750	272.3180	100.00
05/11/2008	TRT1 On 06-November-08			Index Future	274.4800	272.3180	274.4750	272.3180	100.00
05/11/2008	TRT1 On 06-November-08			Index Future	274.4800	272.3180	274.4750	272.3180	100.00
05/11/2008	TRT1 On 06-November-08			Index Future	274.4800	272.3180	274.4750	272.3180	100.00
05/11/2008	TRT1 On 06-November-08			Index Future	274.4800	272.3180	274.4750	272.3180	100.00
05/11/2008	TRT1 On 06-November-08			Index Future	274.4800	272.3180	274.4750	272.3180	100.00
05/11/2008	TRT1 On 06-November-08			Index Future	274.4800	272.3180	274.4750	272.3180	100.00
05/11/2008	TRT1 On 06-November-08			Index Future	274.4800	272.3180	274.4750	272.3180	100.00
05/11/2008	ZAAD On 16-March-09			Currency Future	6.8800	6.9652	6.8756	6.9652	1636.00
05/11/2008	ZAAD On 16-March-09			Currency Future	6.8800	6.9652	6.8756	6.9652	1636.00
05/11/2008	ZAAD On 16-March-09			Currency Future	6.8800	6.9652	6.8756	6.9652	1636.00
05/11/2008	ZAAD On 16-March-09			Currency Future	6.8800	6.9652	6.8756	6.9652	1636.00
05/11/2008	ZAAD On 16-March-09			Currency Future	6.8800	6.9652	6.8756	6.9652	1636.00
05/11/2008	ZAAD On 16-March-09			Currency Future	6.8800	6.9652	6.8756	6.9652	1636.00
05/11/2008	ZAAD On 16-March-09			Currency Future	6.8800	6.9652	6.8756	6.9652	1636.00
05/11/2008	ZAAD On 16-March-09			Currency Future	6.8800	6.9652	6.8756	6.9652	1636.00
05/11/2008	ZAAD On 12-June-09			Currency Future	6.9900	7.0828	6.9877	7.0828	600.00
05/11/2008	ZAAD On 12-June-09			Currency Future	6.9900	7.0828	6.9877	7.0828	600.00
05/11/2008	ZAAD On 12-June-09			Currency Future	6.9900	7.0828	6.9877	7.0828	600.00
05/11/2008	ZAAD On 12-June-09			Currency Future	6.9900	7.0828	6.9877	7.0828	600.00
05/11/2008	ZAAD On 12-June-09			Currency Future	6.9900	7.0828	6.9877	7.0828	600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2008	ZAAD On 12-June-09			Currency Future	6.9900	7.0828	6.9877	7.0828	600.00
05/11/2008	ZAAD On 12-June-09			Currency Future	6.9900	7.0828	6.9877	7.0828	600.00
05/11/2008	ZAAD On 12-June-09			Currency Future	6.9900	7.0828	6.9877	7.0828	600.00
05/11/2008	ZAAD On 12-December-08			Currency Future	6.7500	6.8369	6.7524	6.8369	5383.00
05/11/2008	ZAAD On 12-December-08			Currency Future	6.7500	6.8369	6.7524	6.8369	5383.00
05/11/2008	ZAAD On 12-December-08			Currency Future	6.7500	6.8369	6.7524	6.8369	5383.00
05/11/2008	ZAAD On 12-December-08			Currency Future	6.7500	6.8369	6.7524	6.8369	5383.00
05/11/2008	ZAAD On 12-December-08			Currency Future	6.7500	6.8369	6.7524	6.8369	5383.00
05/11/2008	ZAAD On 12-December-08			Currency Future	6.7500	6.8369	6.7524	6.8369	5383.00
05/11/2008	ZAAD On 12-December-08			Currency Future	6.7500	6.8369	6.7524	6.8369	5383.00
05/11/2008	ZAAD On 12-December-08			Currency Future	6.7500	6.8369	6.7524	6.8369	5383.00
05/11/2008	ZAAD On 12-June-09	9.00	Call	Currency Future	403	526	403	526	0.00
05/11/2008	ZAAD On 12-June-09	8.75	Call	Currency Future	403	526	403	526	0.00
05/11/2008	ZAAD On 12-June-09	8.50	Call	Currency Future	403	526	403	526	0.00
05/11/2008	ZAAD On 12-June-09	8.25	Call	Currency Future	403	526	403	526	0.00
05/11/2008	ZAAD On 12-June-09	8.00	Call	Currency Future	403	526	403	526	0.00
05/11/2008	ZAAD On 12-June-09	7.75	Call	Currency Future	403	526	403	526	0.00
05/11/2008	ZAAD On 12-June-09	7.25	Call	Currency Future	403	526	403	526	0.00
05/11/2008	ZAAD On 12-June-09	7.00	Call	Currency Future	403	526	403	526	0.00
05/11/2008	ZAAD On 12-June-09	6.75	Call	Currency Future	403	526	403	526	0.00
05/11/2008	ZAAD On 12-June-09	6.50	Call	Currency Future	403	526	403	526	0.00
05/11/2008	ZAAD On 12-June-09	6.25	Call	Currency Future	403	526	403	526	0.00
05/11/2008	ZAAD On 12-June-09	7.50	Call	Currency Future	403	526	403	526	0.00
05/11/2008	ZAAD On 12-June-09	9.00	Put	Currency Future	816	843	816	843	0.00
05/11/2008	ZAAD On 12-June-09	8.75	Put	Currency Future	816	843	816	843	0.00
05/11/2008	ZAAD On 12-June-09	8.50	Put	Currency Future	816	843	816	843	0.00
05/11/2008	ZAAD On 12-June-09	8.25	Put	Currency Future	816	843	816	843	0.00
05/11/2008	ZAAD On 12-June-09	8.00	Put	Currency Future	816	843	816	843	0.00
05/11/2008	ZAAD On 12-June-09	7.75	Put	Currency Future	816	843	816	843	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
05/11/2008	ZAAD On 12-June-09	7.25	Put	Currency Future	816	843	816	843	0.00
05/11/2008	ZAAD On 12-June-09	7.00	Put	Currency Future	816	843	816	843	0.00
05/11/2008	ZAAD On 12-June-09	6.75	Put	Currency Future	816	843	816	843	0.00
05/11/2008	ZAAD On 12-June-09	6.50	Put	Currency Future	816	843	816	843	0.00
05/11/2008	ZAAD On 12-June-09	6.25	Put	Currency Future	816	843	816	843	0.00
05/11/2008	ZAAD On 12-June-09	7.50	Put	Currency Future	816	843	816	843	0.00
05/11/2008	ZAAD On 12-December-08	9.00	Call	Currency Future	162	251	162	251	0.00
05/11/2008	ZAAD On 12-December-08	8.75	Call	Currency Future	162	251	162	251	0.00
05/11/2008	ZAAD On 12-December-08	8.50	Call	Currency Future	162	251	162	251	0.00
05/11/2008	ZAAD On 12-December-08	8.25	Call	Currency Future	162	251	162	251	0.00
05/11/2008	ZAAD On 12-December-08	8.00	Call	Currency Future	162	251	162	251	0.00
05/11/2008	ZAAD On 12-December-08	7.75	Call	Currency Future	162	251	162	251	0.00
05/11/2008	ZAAD On 12-December-08	7.50	Call	Currency Future	162	251	162	251	0.00
05/11/2008	ZAAD On 12-December-08	7.00	Call	Currency Future	162	251	162	251	0.00
05/11/2008	ZAAD On 12-December-08	6.75	Call	Currency Future	162	251	162	251	0.00
05/11/2008	ZAAD On 12-December-08	6.50	Call	Currency Future	162	251	162	251	0.00
05/11/2008	ZAAD On 12-December-08	7.25	Call	Currency Future	162	251	162	251	0.00
05/11/2008	ZAAD On 12-December-08	9.00	Put	Currency Future	610	614	610	614	0.00
05/11/2008	ZAAD On 12-December-08	8.75	Put	Currency Future	610	614	610	614	0.00
05/11/2008	ZAAD On 12-December-08	8.50	Put	Currency Future	610	614	610	614	0.00
05/11/2008	ZAAD On 12-December-08	8.25	Put	Currency Future	610	614	610	614	0.00
05/11/2008	ZAAD On 12-December-08	8.00	Put	Currency Future	610	614	610	614	0.00
05/11/2008	ZAAD On 12-December-08	7.75	Put	Currency Future	610	614	610	614	0.00
05/11/2008	ZAAD On 12-December-08	7.50	Put	Currency Future	610	614	610	614	0.00
05/11/2008	ZAAD On 12-December-08	7.00	Put	Currency Future	610	614	610	614	0.00
05/11/2008	ZAAD On 12-December-08	6.75	Put	Currency Future	610	614	610	614	0.00
05/11/2008	ZAAD On 12-December-08	6.50	Put	Currency Future	610	614	610	614	0.00
05/11/2008	ZAAD On 12-December-08	7.25	Put	Currency Future	610	614	610	614	0.00
05/11/2008	ZAAD On 12-June-09	7.25	Call	Currency Future	668	812	668	812	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
05/11/2008	ZAAD On 12-June-09	7.25	Put	Currency Future	330	379	330	379	0.00
05/11/2008	ZAAD On 12-December-08	6.75	Call	Currency Future	483	601	483	601	0.00
05/11/2008	ZAAD On 12-December-08	9.25	Call	Currency Future	483	601	483	601	0.00
05/11/2008	ZAAD On 12-December-08	9.00	Call	Currency Future	483	601	483	601	0.00
05/11/2008	ZAAD On 12-December-08	8.75	Call	Currency Future	483	601	483	601	0.00
05/11/2008	ZAAD On 12-December-08	8.50	Call	Currency Future	483	601	483	601	0.00
05/11/2008	ZAAD On 12-December-08	8.25	Call	Currency Future	483	601	483	601	0.00
05/11/2008	ZAAD On 12-December-08	7.75	Call	Currency Future	483	601	483	601	0.00
05/11/2008	ZAAD On 12-December-08	7.50	Call	Currency Future	483	601	483	601	0.00
05/11/2008	ZAAD On 12-December-08	7.25	Call	Currency Future	483	601	483	601	0.00
05/11/2008	ZAAD On 12-December-08	7.00	Call	Currency Future	483	601	483	601	0.00
05/11/2008	ZAAD On 12-December-08	8.00	Call	Currency Future	483	601	483	601	0.00
05/11/2008	ZAAD On 12-December-08	6.75	Put	Currency Future	131	164	131	164	0.00
05/11/2008	ZAAD On 12-December-08	9.25	Put	Currency Future	131	164	131	164	0.00
05/11/2008	ZAAD On 12-December-08	9.00	Put	Currency Future	131	164	131	164	0.00
05/11/2008	ZAAD On 12-December-08	8.75	Put	Currency Future	131	164	131	164	0.00
05/11/2008	ZAAD On 12-December-08	8.50	Put	Currency Future	131	164	131	164	0.00
05/11/2008	ZAAD On 12-December-08	8.25	Put	Currency Future	131	164	131	164	0.00
05/11/2008	ZAAD On 12-December-08	7.75	Put	Currency Future	131	164	131	164	0.00
05/11/2008	ZAAD On 12-December-08	7.50	Put	Currency Future	131	164	131	164	0.00
05/11/2008	ZAAD On 12-December-08	7.25	Put	Currency Future	131	164	131	164	0.00
05/11/2008	ZAAD On 12-December-08	7.00	Put	Currency Future	131	164	131	164	0.00
05/11/2008	ZAAD On 12-December-08	8.00	Put	Currency Future	131	164	131	164	0.00
05/11/2008	ZAAD On 16-March-09	9.00	Call	Currency Future	407	540	407	540	0.00
05/11/2008	ZAAD On 16-March-09	8.75	Call	Currency Future	407	540	407	540	0.00
05/11/2008	ZAAD On 16-March-09	8.50	Call	Currency Future	407	540	407	540	0.00
05/11/2008	ZAAD On 16-March-09	8.25	Call	Currency Future	407	540	407	540	0.00
05/11/2008	ZAAD On 16-March-09	7.75	Call	Currency Future	407	540	407	540	0.00
05/11/2008	ZAAD On 16-March-09	7.50	Call	Currency Future	407	540	407	540	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
05/11/2008	ZAAD On 16-March-09	7.25	Call	Currency Future	407	540	407	540	0.00
05/11/2008	ZAAD On 16-March-09	7.00	Call	Currency Future	407	540	407	540	0.00
05/11/2008	ZAAD On 16-March-09	8.00	Call	Currency Future	407	540	407	540	0.00
05/11/2008	ZAAD On 16-March-09	9.00	Put	Currency Future	481	524	481	524	0.00
05/11/2008	ZAAD On 16-March-09	8.75	Put	Currency Future	481	524	481	524	0.00
05/11/2008	ZAAD On 16-March-09	8.50	Put	Currency Future	481	524	481	524	0.00
05/11/2008	ZAAD On 16-March-09	8.25	Put	Currency Future	481	524	481	524	0.00
05/11/2008	ZAAD On 16-March-09	7.75	Put	Currency Future	481	524	481	524	0.00
05/11/2008	ZAAD On 16-March-09	7.50	Put	Currency Future	481	524	481	524	0.00
05/11/2008	ZAAD On 16-March-09	7.25	Put	Currency Future	481	524	481	524	0.00
05/11/2008	ZAAD On 16-March-09	7.00	Put	Currency Future	481	524	481	524	0.00
05/11/2008	ZAAD On 16-March-09	8.00	Put	Currency Future	481	524	481	524	0.00
06/11/2008	\$ / R On 16-March-09			Currency Future	10.2000	10.0251	10.2003	10.0251	16409.00
06/11/2008	\$ / R On 16-March-09			Currency Future	10.2000	10.0251	10.2003	10.0251	16409.00
06/11/2008	\$ / R On 16-March-09			Currency Future	10.2000	10.0251	10.2003	10.0251	16409.00
06/11/2008	\$ / R On 16-March-09			Currency Future	10.2000	10.0251	10.2003	10.0251	16409.00
06/11/2008	\$ / R On 16-March-09			Currency Future	10.2000	10.0251	10.2003	10.0251	16409.00
06/11/2008	\$ / R On 16-March-09			Currency Future	10.2000	10.0251	10.2003	10.0251	16409.00
06/11/2008	\$ / R On 16-March-09			Currency Future	10.2000	10.0251	10.2003	10.0251	16409.00
06/11/2008	\$ / R On 16-March-09			Currency Future	10.2000	10.0251	10.2003	10.0251	16409.00
06/11/2008	\$ / R On 12-June-09			Currency Future	10.4100	10.2334	10.4110	10.2334	2082.00
06/11/2008	\$ / R On 12-June-09			Currency Future	10.4100	10.2334	10.4110	10.2334	2082.00
06/11/2008	\$ / R On 12-June-09			Currency Future	10.4100	10.2334	10.4110	10.2334	2082.00
06/11/2008	\$ / R On 12-June-09			Currency Future	10.4100	10.2334	10.4110	10.2334	2082.00
06/11/2008	\$ / R On 12-June-09			Currency Future	10.4100	10.2334	10.4110	10.2334	2082.00
06/11/2008	\$ / R On 12-June-09			Currency Future	10.4100	10.2334	10.4110	10.2334	2082.00
06/11/2008	\$ / R On 12-June-09			Currency Future	10.4100	10.2334	10.4110	10.2334	2082.00
06/11/2008	\$ / R On 12-June-09			Currency Future	10.4100	10.2334	10.4110	10.2334	2082.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2008	\$ / R On 12-December-08			Currency Future	9.9600	9.7918	9.9620	9.7918	134398.00
06/11/2008	\$ / R On 12-December-08			Currency Future	9.9600	9.7918	9.9620	9.7918	134398.00
06/11/2008	\$ / R On 12-December-08			Currency Future	9.9600	9.7918	9.9620	9.7918	134398.00
06/11/2008	\$ / R On 12-December-08			Currency Future	9.9600	9.7918	9.9620	9.7918	134398.00
06/11/2008	\$ / R On 12-December-08			Currency Future	9.9600	9.7918	9.9620	9.7918	134398.00
06/11/2008	\$ / R On 12-December-08			Currency Future	9.9600	9.7918	9.9620	9.7918	134398.00
06/11/2008	\$ / R On 12-December-08			Currency Future	9.9600	9.7918	9.9620	9.7918	134398.00
06/11/2008	\$ / R On 12-December-08			Currency Future	9.9600	9.7918	9.9620	9.7918	134398.00
06/11/2008	\$ / R On 16-March-09	228.00	Call	Currency Future	1629	1511	1629	1511	0.00
06/11/2008	\$ / R On 16-March-09	228.00	Put	Currency Future	229	286	229	286	0.00
06/11/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	2052	1923	2052	1923	0.00
06/11/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	241	290	241	290	0.00
06/11/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	1689	1577	1689	1577	0.00
06/11/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	378	443	378	443	0.00
06/11/2008	\$ / R On 12-December-08	7.95	Call	Currency Future	15	11	15	11	0.00
06/11/2008	\$ / R On 12-December-08	7.90	Call	Currency Future	15	11	15	11	0.00
06/11/2008	\$ / R On 12-December-08	7.85	Call	Currency Future	15	11	15	11	0.00
06/11/2008	\$ / R On 12-December-08	7.80	Call	Currency Future	15	11	15	11	0.00
06/11/2008	\$ / R On 12-December-08	7.30	Call	Currency Future	15	11	15	11	0.00
06/11/2008	\$ / R On 12-December-08	7.70	Call	Currency Future	15	11	15	11	0.00
06/11/2008	\$ / R On 12-December-08	7.65	Call	Currency Future	15	11	15	11	0.00
06/11/2008	\$ / R On 12-December-08	7.60	Call	Currency Future	15	11	15	11	0.00
06/11/2008	\$ / R On 12-December-08	7.55	Call	Currency Future	15	11	15	11	0.00
06/11/2008	\$ / R On 12-December-08	7.45	Call	Currency Future	15	11	15	11	0.00
06/11/2008	\$ / R On 12-December-08	7.40	Call	Currency Future	15	11	15	11	0.00
06/11/2008	\$ / R On 12-December-08	7.35	Call	Currency Future	15	11	15	11	0.00
06/11/2008	\$ / R On 12-December-08	7.20	Call	Currency Future	15	11	15	11	0.00
06/11/2008	\$ / R On 12-December-08	7.15	Call	Currency Future	15	11	15	11	0.00
06/11/2008	\$ / R On 12-December-08	7.10	Call	Currency Future	15	11	15	11	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
06/11/2008	\$ / R On 12-December-08	7.05	Call	Currency Future	15	11	15	11	0.00
06/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	15	11	15	11	0.00
06/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	15	11	15	11	0.00
06/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	15	11	15	11	0.00
06/11/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	15	11	15	11	0.00
06/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	15	11	15	11	0.00
06/11/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	15	11	15	11	0.00
06/11/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	15	11	15	11	0.00
06/11/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	15	11	15	11	0.00
06/11/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	15	11	15	11	0.00
06/11/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	15	11	15	11	0.00
06/11/2008	\$ / R On 12-December-08	7.95	Put	Currency Future	3903	4069	3903	4069	0.00
06/11/2008	\$ / R On 12-December-08	7.90	Put	Currency Future	3903	4069	3903	4069	0.00
06/11/2008	\$ / R On 12-December-08	7.85	Put	Currency Future	3903	4069	3903	4069	0.00
06/11/2008	\$ / R On 12-December-08	7.80	Put	Currency Future	3903	4069	3903	4069	0.00
06/11/2008	\$ / R On 12-December-08	7.30	Put	Currency Future	3903	4069	3903	4069	0.00
06/11/2008	\$ / R On 12-December-08	7.70	Put	Currency Future	3903	4069	3903	4069	0.00
06/11/2008	\$ / R On 12-December-08	7.65	Put	Currency Future	3903	4069	3903	4069	0.00
06/11/2008	\$ / R On 12-December-08	7.60	Put	Currency Future	3903	4069	3903	4069	0.00
06/11/2008	\$ / R On 12-December-08	7.55	Put	Currency Future	3903	4069	3903	4069	0.00
06/11/2008	\$ / R On 12-December-08	7.45	Put	Currency Future	3903	4069	3903	4069	0.00
06/11/2008	\$ / R On 12-December-08	7.40	Put	Currency Future	3903	4069	3903	4069	0.00
06/11/2008	\$ / R On 12-December-08	7.35	Put	Currency Future	3903	4069	3903	4069	0.00
06/11/2008	\$ / R On 12-December-08	7.20	Put	Currency Future	3903	4069	3903	4069	0.00
06/11/2008	\$ / R On 12-December-08	7.15	Put	Currency Future	3903	4069	3903	4069	0.00
06/11/2008	\$ / R On 12-December-08	7.10	Put	Currency Future	3903	4069	3903	4069	0.00
06/11/2008	\$ / R On 12-December-08	7.05	Put	Currency Future	3903	4069	3903	4069	0.00
06/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	3903	4069	3903	4069	0.00
06/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	3903	4069	3903	4069	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
06/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	3903	4069	3903	4069	0.00
06/11/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	3903	4069	3903	4069	0.00
06/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	3903	4069	3903	4069	0.00
06/11/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	3903	4069	3903	4069	0.00
06/11/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	3903	4069	3903	4069	0.00
06/11/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	3903	4069	3903	4069	0.00
06/11/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	3903	4069	3903	4069	0.00
06/11/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	3903	4069	3903	4069	0.00
06/11/2008	\$ / R On 12-December-08	230.00	Call	Currency Future	41	32	41	32	0.00
06/11/2008	\$ / R On 12-December-08	230.00	Put	Currency Future	3029	3190	3029	3190	0.00
06/11/2008	\$ / R On 16-March-09	230.00	Call	Currency Future	738	695	738	695	0.00
06/11/2008	\$ / R On 16-March-09	230.00	Put	Currency Future	938	1070	938	1070	0.00
06/11/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	3169	3001	3169	3001	0.00
06/11/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	3169	3001	3169	3001	0.00
06/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	3169	3001	3169	3001	0.00
06/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	3169	3001	3169	3001	0.00
06/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	3169	3001	3169	3001	0.00
06/11/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	3169	3001	3169	3001	0.00
06/11/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	3169	3001	3169	3001	0.00
06/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	3169	3001	3169	3001	0.00
06/11/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	3169	3001	3169	3001	0.00
06/11/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	3169	3001	3169	3001	0.00
06/11/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	3169	3001	3169	3001	0.00
06/11/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	7	9	7	9	0.00
06/11/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	7	9	7	9	0.00
06/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	7	9	7	9	0.00
06/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	7	9	7	9	0.00
06/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	7	9	7	9	0.00
06/11/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	7	9	7	9	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
06/11/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	7	9	7	9	0.00
06/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	7	9	7	9	0.00
06/11/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	7	9	7	9	0.00
06/11/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	7	9	7	9	0.00
06/11/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	7	9	7	9	0.00
06/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	2433	2264	2433	2264	0.00
06/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	21	22	21	22	0.00
06/11/2008	\$ / R On 12-June-09	8.55	Call	Currency Future	1126	1055	1126	1055	0.00
06/11/2008	\$ / R On 12-June-09	8.45	Call	Currency Future	1126	1055	1126	1055	0.00
06/11/2008	\$ / R On 12-June-09	8.50	Call	Currency Future	1126	1055	1126	1055	0.00
06/11/2008	\$ / R On 12-June-09	8.25	Call	Currency Future	1126	1055	1126	1055	0.00
06/11/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	1126	1055	1126	1055	0.00
06/11/2008	\$ / R On 12-June-09	8.55	Put	Currency Future	765	871	765	871	0.00
06/11/2008	\$ / R On 12-June-09	8.45	Put	Currency Future	765	871	765	871	0.00
06/11/2008	\$ / R On 12-June-09	8.50	Put	Currency Future	765	871	765	871	0.00
06/11/2008	\$ / R On 12-June-09	8.25	Put	Currency Future	765	871	765	871	0.00
06/11/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	765	871	765	871	0.00
06/11/2008	£ / R On 16-March-09			Currency Future	16.1400	15.9424	16.1389	15.9424	6956.00
06/11/2008	£ / R On 16-March-09			Currency Future	16.1400	15.9424	16.1389	15.9424	6956.00
06/11/2008	£ / R On 16-March-09			Currency Future	16.1400	15.9424	16.1389	15.9424	6956.00
06/11/2008	£ / R On 16-March-09			Currency Future	16.1400	15.9424	16.1389	15.9424	6956.00
06/11/2008	£ / R On 16-March-09			Currency Future	16.1400	15.9424	16.1389	15.9424	6956.00
06/11/2008	£ / R On 16-March-09			Currency Future	16.1400	15.9424	16.1389	15.9424	6956.00
06/11/2008	£ / R On 16-March-09			Currency Future	16.1400	15.9424	16.1389	15.9424	6956.00
06/11/2008	£ / R On 16-March-09			Currency Future	16.1400	15.9424	16.1389	15.9424	6956.00
06/11/2008	£ / R On 12-June-09			Currency Future	16.4500	16.2303	16.4526	16.2303	0.00
06/11/2008	£ / R On 12-June-09			Currency Future	16.4500	16.2303	16.4526	16.2303	0.00
06/11/2008	£ / R On 12-June-09			Currency Future	16.4500	16.2303	16.4526	16.2303	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
06/11/2008	£ / R On 12-June-09			Currency Future	16.4500	16.2303	16.4526	16.2303	0.00
06/11/2008	£ / R On 12-June-09			Currency Future	16.4500	16.2303	16.4526	16.2303	0.00
06/11/2008	£ / R On 12-June-09			Currency Future	16.4500	16.2303	16.4526	16.2303	0.00
06/11/2008	£ / R On 12-June-09			Currency Future	16.4500	16.2303	16.4526	16.2303	0.00
06/11/2008	£ / R On 12-June-09			Currency Future	16.4500	16.2303	16.4526	16.2303	0.00
06/11/2008	£ / R On 12-December-08			Currency Future	15.8100	15.6368	15.8057	15.6368	2709.00
06/11/2008	£ / R On 12-December-08			Currency Future	15.8100	15.6368	15.8057	15.6368	2709.00
06/11/2008	£ / R On 12-December-08			Currency Future	15.8100	15.6368	15.8057	15.6368	2709.00
06/11/2008	£ / R On 12-December-08			Currency Future	15.8100	15.6368	15.8057	15.6368	2709.00
06/11/2008	£ / R On 12-December-08			Currency Future	15.8100	15.6368	15.8057	15.6368	2709.00
06/11/2008	£ / R On 12-December-08			Currency Future	15.8100	15.6368	15.8057	15.6368	2709.00
06/11/2008	£ / R On 12-December-08			Currency Future	15.8100	15.6368	15.8057	15.6368	2709.00
06/11/2008	£ / R On 16-March-09	8.45	Call	Currency Future	1167	1066	1167	1066	0.00
06/11/2008	£ / R On 16-March-09	8.60	Call	Currency Future	1167	1066	1167	1066	0.00
06/11/2008	£ / R On 16-March-09	8.55	Call	Currency Future	1167	1066	1167	1066	0.00
06/11/2008	£ / R On 16-March-09	9.25	Call	Currency Future	1167	1066	1167	1066	0.00
06/11/2008	£ / R On 16-March-09	9.00	Call	Currency Future	1167	1066	1167	1066	0.00
06/11/2008	£ / R On 16-March-09	8.75	Call	Currency Future	1167	1066	1167	1066	0.00
06/11/2008	£ / R On 16-March-09	8.50	Call	Currency Future	1167	1066	1167	1066	0.00
06/11/2008	£ / R On 16-March-09	8.25	Call	Currency Future	1167	1066	1167	1066	0.00
06/11/2008	£ / R On 16-March-09	8.00	Call	Currency Future	1167	1066	1167	1066	0.00
06/11/2008	£ / R On 16-March-09	7.75	Call	Currency Future	1167	1066	1167	1066	0.00
06/11/2008	£ / R On 16-March-09	7.50	Call	Currency Future	1167	1066	1167	1066	0.00
06/11/2008	£ / R On 16-March-09	8.45	Put	Currency Future	978	1074	978	1074	0.00
06/11/2008	£ / R On 16-March-09	8.60	Put	Currency Future	978	1074	978	1074	0.00
06/11/2008	£ / R On 16-March-09	8.55	Put	Currency Future	978	1074	978	1074	0.00
06/11/2008	£ / R On 16-March-09	9.25	Put	Currency Future	978	1074	978	1074	0.00
06/11/2008	£ / R On 16-March-09	9.00	Put	Currency Future	978	1074	978	1074	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
06/11/2008	£ / R On 16-March-09	8.75	Put	Currency Future	978	1074	978	1074	0.00
06/11/2008	£ / R On 16-March-09	8.50	Put	Currency Future	978	1074	978	1074	0.00
06/11/2008	£ / R On 16-March-09	8.25	Put	Currency Future	978	1074	978	1074	0.00
06/11/2008	£ / R On 16-March-09	8.00	Put	Currency Future	978	1074	978	1074	0.00
06/11/2008	£ / R On 16-March-09	7.75	Put	Currency Future	978	1074	978	1074	0.00
06/11/2008	£ / R On 16-March-09	7.50	Put	Currency Future	978	1074	978	1074	0.00
06/11/2008	£ / R On 12-June-09	8.00	Call	Currency Future	857	760	857	760	0.00
06/11/2008	£ / R On 12-June-09	8.00	Put	Currency Future	2204	2330	2204	2330	0.00
06/11/2008	£ / R On 12-December-08	8.25	Call	Currency Future	206	166	206	166	0.00
06/11/2008	£ / R On 12-December-08	8.25	Put	Currency Future	2051	2179	2051	2179	0.00
06/11/2008	£ / R On 12-June-09	7.00	Call	Currency Future	1045	935	1045	935	0.00
06/11/2008	£ / R On 12-June-09	7.00	Put	Currency Future	1843	1955	1843	1955	0.00
06/11/2008	£ / R On 12-December-08	7.50	Call	Currency Future	1313	1178	1313	1178	0.00
06/11/2008	£ / R On 12-December-08	7.50	Put	Currency Future	307	342	307	342	0.00
06/11/2008	£ / R On 12-December-08	7.25	Call	Currency Future	475	401	475	401	0.00
06/11/2008	£ / R On 12-December-08	7.25	Put	Currency Future	1219	1315	1219	1315	0.00
06/11/2008	£ / R On 16-March-09	7.00	Call	Currency Future	656	581	656	581	0.00
06/11/2008	£ / R On 16-March-09	7.00	Put	Currency Future	1867	1988	1867	1988	0.00
06/11/2008	£ / R On 12-June-09	7.00	Call	Currency Future	939	836	939	836	0.00
06/11/2008	£ / R On 12-June-09	7.00	Put	Currency Future	2036	2155	2036	2155	0.00
06/11/2008	£ / R On 16-March-09	8.25	Call	Currency Future	555	488	555	488	0.00
06/11/2008	£ / R On 16-March-09	8.25	Put	Currency Future	2116	2246	2116	2246	0.00
06/11/2008	£ / R On 12-June-09	8.00	Call	Currency Future	889	789	889	789	0.00
06/11/2008	£ / R On 12-June-09	8.00	Put	Currency Future	2136	2259	2136	2259	0.00
06/11/2008	£ / R On 16-March-09	8.55	Call	Currency Future	1251	1147	1251	1147	0.00
06/11/2008	£ / R On 16-March-09	8.45	Call	Currency Future	1251	1147	1251	1147	0.00
06/11/2008	£ / R On 16-March-09	9.00	Call	Currency Future	1251	1147	1251	1147	0.00
06/11/2008	£ / R On 16-March-09	8.75	Call	Currency Future	1251	1147	1251	1147	0.00
06/11/2008	£ / R On 16-March-09	8.50	Call	Currency Future	1251	1147	1251	1147	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
06/11/2008	£ / R On 16-March-09	8.25	Call	Currency Future	1251	1147	1251	1147	0.00
06/11/2008	£ / R On 16-March-09	8.00	Call	Currency Future	1251	1147	1251	1147	0.00
06/11/2008	£ / R On 16-March-09	7.75	Call	Currency Future	1251	1147	1251	1147	0.00
06/11/2008	£ / R On 16-March-09	7.50	Call	Currency Future	1251	1147	1251	1147	0.00
06/11/2008	£ / R On 16-March-09	7.25	Call	Currency Future	1251	1147	1251	1147	0.00
06/11/2008	£ / R On 16-March-09	7.00	Call	Currency Future	1251	1147	1251	1147	0.00
06/11/2008	£ / R On 16-March-09	6.75	Call	Currency Future	1251	1147	1251	1147	0.00
06/11/2008	£ / R On 16-March-09	8.55	Put	Currency Future	862	955	862	955	0.00
06/11/2008	£ / R On 16-March-09	8.45	Put	Currency Future	862	955	862	955	0.00
06/11/2008	£ / R On 16-March-09	9.00	Put	Currency Future	862	955	862	955	0.00
06/11/2008	£ / R On 16-March-09	8.75	Put	Currency Future	862	955	862	955	0.00
06/11/2008	£ / R On 16-March-09	8.50	Put	Currency Future	862	955	862	955	0.00
06/11/2008	£ / R On 16-March-09	8.25	Put	Currency Future	862	955	862	955	0.00
06/11/2008	£ / R On 16-March-09	8.00	Put	Currency Future	862	955	862	955	0.00
06/11/2008	£ / R On 16-March-09	7.75	Put	Currency Future	862	955	862	955	0.00
06/11/2008	£ / R On 16-March-09	7.50	Put	Currency Future	862	955	862	955	0.00
06/11/2008	£ / R On 16-March-09	7.25	Put	Currency Future	862	955	862	955	0.00
06/11/2008	£ / R On 16-March-09	7.00	Put	Currency Future	862	955	862	955	0.00
06/11/2008	£ / R On 16-March-09	6.75	Put	Currency Future	862	955	862	955	0.00
06/11/2008	£ / R On 16-March-09	9.25	Call	Currency Future	1209	1106	1209	1106	0.00
06/11/2008	£ / R On 16-March-09	9.00	Call	Currency Future	1209	1106	1209	1106	0.00
06/11/2008	£ / R On 16-March-09	8.75	Call	Currency Future	1209	1106	1209	1106	0.00
06/11/2008	£ / R On 16-March-09	8.50	Call	Currency Future	1209	1106	1209	1106	0.00
06/11/2008	£ / R On 16-March-09	8.25	Call	Currency Future	1209	1106	1209	1106	0.00
06/11/2008	£ / R On 16-March-09	8.00	Call	Currency Future	1209	1106	1209	1106	0.00
06/11/2008	£ / R On 16-March-09	7.75	Call	Currency Future	1209	1106	1209	1106	0.00
06/11/2008	£ / R On 16-March-09	7.50	Call	Currency Future	1209	1106	1209	1106	0.00
06/11/2008	£ / R On 16-March-09	9.25	Put	Currency Future	920	1013	920	1013	0.00
06/11/2008	£ / R On 16-March-09	9.00	Put	Currency Future	920	1013	920	1013	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
06/11/2008	£ / R On 16-March-09	8.75	Put	Currency Future	920	1013	920	1013	0.00
06/11/2008	£ / R On 16-March-09	8.50	Put	Currency Future	920	1013	920	1013	0.00
06/11/2008	£ / R On 16-March-09	8.25	Put	Currency Future	920	1013	920	1013	0.00
06/11/2008	£ / R On 16-March-09	8.00	Put	Currency Future	920	1013	920	1013	0.00
06/11/2008	£ / R On 16-March-09	7.75	Put	Currency Future	920	1013	920	1013	0.00
06/11/2008	£ / R On 16-March-09	7.50	Put	Currency Future	920	1013	920	1013	0.00
06/11/2008	€ / R On 16-March-09			Currency Future	13.0300	12.9050	13.0258	12.9050	4768.00
06/11/2008	€ / R On 16-March-09			Currency Future	13.0300	12.9050	13.0258	12.9050	4768.00
06/11/2008	€ / R On 16-March-09			Currency Future	13.0300	12.9050	13.0258	12.9050	4768.00
06/11/2008	€ / R On 16-March-09			Currency Future	13.0300	12.9050	13.0258	12.9050	4768.00
06/11/2008	€ / R On 16-March-09			Currency Future	13.0300	12.9050	13.0258	12.9050	4768.00
06/11/2008	€ / R On 16-March-09			Currency Future	13.0300	12.9050	13.0258	12.9050	4768.00
06/11/2008	€ / R On 16-March-09			Currency Future	13.0300	12.9050	13.0258	12.9050	4768.00
06/11/2008	€ / R On 16-March-09			Currency Future	13.0300	12.9050	13.0258	12.9050	4768.00
06/11/2008	€ / R On 12-June-09			Currency Future	13.2800	13.1588	13.2810	13.1588	50.00
06/11/2008	€ / R On 12-June-09			Currency Future	13.2800	13.1588	13.2810	13.1588	50.00
06/11/2008	€ / R On 12-June-09			Currency Future	13.2800	13.1588	13.2810	13.1588	50.00
06/11/2008	€ / R On 12-June-09			Currency Future	13.2800	13.1588	13.2810	13.1588	50.00
06/11/2008	€ / R On 12-June-09			Currency Future	13.2800	13.1588	13.2810	13.1588	50.00
06/11/2008	€ / R On 12-June-09			Currency Future	13.2800	13.1588	13.2810	13.1588	50.00
06/11/2008	€ / R On 12-June-09			Currency Future	13.2800	13.1588	13.2810	13.1588	50.00
06/11/2008	€ / R On 12-June-09			Currency Future	13.2800	13.1588	13.2810	13.1588	50.00
06/11/2008	€ / R On 12-December-08			Currency Future	12.7500	12.6364	12.7486	12.6364	35046.00
06/11/2008	€ / R On 12-December-08			Currency Future	12.7500	12.6364	12.7486	12.6364	35046.00
06/11/2008	€ / R On 12-December-08			Currency Future	12.7500	12.6364	12.7486	12.6364	35046.00
06/11/2008	€ / R On 12-December-08			Currency Future	12.7500	12.6364	12.7486	12.6364	35046.00
06/11/2008	€ / R On 12-December-08			Currency Future	12.7500	12.6364	12.7486	12.6364	35046.00
06/11/2008	€ / R On 12-December-08			Currency Future	12.7500	12.6364	12.7486	12.6364	35046.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2008	€ / R On 12-December-08			Currency Future	12.7500	12.6364	12.7486	12.6364	35046.00
06/11/2008	€ / R On 12-December-08			Currency Future	12.7500	12.6364	12.7486	12.6364	35046.00
06/11/2008	€ / R On 16-March-09	8.55	Call	Currency Future	982	776	982	776	0.00
06/11/2008	€ / R On 16-March-09	8.45	Call	Currency Future	982	776	982	776	0.00
06/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	982	776	982	776	0.00
06/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	982	776	982	776	0.00
06/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	982	776	982	776	0.00
06/11/2008	€ / R On 16-March-09	8.25	Call	Currency Future	982	776	982	776	0.00
06/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	982	776	982	776	0.00
06/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	982	776	982	776	0.00
06/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	982	776	982	776	0.00
06/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	982	776	982	776	0.00
06/11/2008	€ / R On 16-March-09	7.00	Call	Currency Future	982	776	982	776	0.00
06/11/2008	€ / R On 16-March-09	8.55	Put	Currency Future	1006	921	1006	921	0.00
06/11/2008	€ / R On 16-March-09	8.45	Put	Currency Future	1006	921	1006	921	0.00
06/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	1006	921	1006	921	0.00
06/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	1006	921	1006	921	0.00
06/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	1006	921	1006	921	0.00
06/11/2008	€ / R On 16-March-09	8.25	Put	Currency Future	1006	921	1006	921	0.00
06/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	1006	921	1006	921	0.00
06/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	1006	921	1006	921	0.00
06/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	1006	921	1006	921	0.00
06/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	1006	921	1006	921	0.00
06/11/2008	€ / R On 16-March-09	7.00	Put	Currency Future	1006	921	1006	921	0.00
06/11/2008	€ / R On 12-June-09	9.25	Call	Currency Future	1337	1117	1337	1117	0.00
06/11/2008	€ / R On 12-June-09	8.75	Call	Currency Future	1337	1117	1337	1117	0.00
06/11/2008	€ / R On 12-June-09	8.25	Call	Currency Future	1337	1117	1337	1117	0.00
06/11/2008	€ / R On 12-June-09	7.50	Call	Currency Future	1337	1117	1337	1117	0.00
06/11/2008	€ / R On 12-June-09	7.25	Call	Currency Future	1337	1117	1337	1117	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
06/11/2008	€ / R On 12-June-09	7.00	Call	Currency Future	1337	1117	1337	1117	0.00
06/11/2008	€ / R On 12-June-09	9.00	Call	Currency Future	1337	1117	1337	1117	0.00
06/11/2008	€ / R On 12-June-09	8.50	Call	Currency Future	1337	1117	1337	1117	0.00
06/11/2008	€ / R On 12-June-09	8.00	Call	Currency Future	1337	1117	1337	1117	0.00
06/11/2008	€ / R On 12-June-09	7.75	Call	Currency Future	1337	1117	1337	1117	0.00
06/11/2008	€ / R On 12-June-09	9.25	Put	Currency Future	956	858	956	858	0.00
06/11/2008	€ / R On 12-June-09	8.75	Put	Currency Future	956	858	956	858	0.00
06/11/2008	€ / R On 12-June-09	8.25	Put	Currency Future	956	858	956	858	0.00
06/11/2008	€ / R On 12-June-09	7.50	Put	Currency Future	956	858	956	858	0.00
06/11/2008	€ / R On 12-June-09	7.25	Put	Currency Future	956	858	956	858	0.00
06/11/2008	€ / R On 12-June-09	7.00	Put	Currency Future	956	858	956	858	0.00
06/11/2008	€ / R On 12-June-09	9.00	Put	Currency Future	956	858	956	858	0.00
06/11/2008	€ / R On 12-June-09	8.50	Put	Currency Future	956	858	956	858	0.00
06/11/2008	€ / R On 12-June-09	8.00	Put	Currency Future	956	858	956	858	0.00
06/11/2008	€ / R On 12-June-09	7.75	Put	Currency Future	956	858	956	858	0.00
06/11/2008	€ / R On 16-March-09	6.75	Call	Currency Future	1167	951	1167	951	0.00
06/11/2008	€ / R On 16-March-09	6.75	Put	Currency Future	741	646	741	646	0.00
06/11/2008	€ / R On 12-December-08	9.25	Call	Currency Future	694	620	694	620	0.00
06/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	694	620	694	620	0.00
06/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	694	620	694	620	0.00
06/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	694	620	694	620	0.00
06/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	694	620	694	620	0.00
06/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	694	620	694	620	0.00
06/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	694	620	694	620	0.00
06/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	694	620	694	620	0.00
06/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	694	620	694	620	0.00
06/11/2008	€ / R On 12-December-08	6.75	Call	Currency Future	694	620	694	620	0.00
06/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	694	620	694	620	0.00
06/11/2008	€ / R On 12-December-08	9.25	Put	Currency Future	446	484	446	484	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
06/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	446	484	446	484	0.00
06/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	446	484	446	484	0.00
06/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	446	484	446	484	0.00
06/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	446	484	446	484	0.00
06/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	446	484	446	484	0.00
06/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	446	484	446	484	0.00
06/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	446	484	446	484	0.00
06/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	446	484	446	484	0.00
06/11/2008	€ / R On 12-December-08	6.75	Put	Currency Future	446	484	446	484	0.00
06/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	446	484	446	484	0.00
06/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	32	27	32	27	0.00
06/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	3883	3991	3883	3991	0.00
06/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	431	310	431	310	0.00
06/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	2755	2755	2755	2755	0.00
06/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	330	228	330	228	0.00
06/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	3454	3473	3454	3473	0.00
06/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	229	147	229	147	0.00
06/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	4153	4192	4153	4192	0.00
06/11/2008	€ / R On 12-December-08	9.25	Call	Currency Future	2483	2374	2483	2374	0.00
06/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	2483	2374	2483	2374	0.00
06/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	2483	2374	2483	2374	0.00
06/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	2483	2374	2483	2374	0.00
06/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	2483	2374	2483	2374	0.00
06/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	2483	2374	2483	2374	0.00
06/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	2483	2374	2483	2374	0.00
06/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	2483	2374	2483	2374	0.00
06/11/2008	€ / R On 12-December-08	6.75	Call	Currency Future	2483	2374	2483	2374	0.00
06/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	2483	2374	2483	2374	0.00
06/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	2483	2374	2483	2374	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
06/11/2008	€ / R On 12-December-08	9.25	Put	Currency Future	35	38	35	38	0.00
06/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	35	38	35	38	0.00
06/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	35	38	35	38	0.00
06/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	35	38	35	38	0.00
06/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	35	38	35	38	0.00
06/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	35	38	35	38	0.00
06/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	35	38	35	38	0.00
06/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	35	38	35	38	0.00
06/11/2008	€ / R On 12-December-08	6.75	Put	Currency Future	35	38	35	38	0.00
06/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	35	38	35	38	0.00
06/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	35	38	35	38	0.00
06/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	1706	1604	1706	1604	0.00
06/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	1706	1604	1706	1604	0.00
06/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	1706	1604	1706	1604	0.00
06/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	1706	1604	1706	1604	0.00
06/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	1706	1604	1706	1604	0.00
06/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	1706	1604	1706	1604	0.00
06/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	1706	1604	1706	1604	0.00
06/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	1706	1604	1706	1604	0.00
06/11/2008	€ / R On 12-December-08	6.75	Call	Currency Future	1706	1604	1706	1604	0.00
06/11/2008	€ / R On 12-December-08	6.50	Call	Currency Future	1706	1604	1706	1604	0.00
06/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	1706	1604	1706	1604	0.00
06/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	57	67	57	67	0.00
06/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	57	67	57	67	0.00
06/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	57	67	57	67	0.00
06/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	57	67	57	67	0.00
06/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	57	67	57	67	0.00
06/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	57	67	57	67	0.00
06/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	57	67	57	67	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
06/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	57	67	57	67	0.00
06/11/2008	€ / R On 12-December-08	6.75	Put	Currency Future	57	67	57	67	0.00
06/11/2008	€ / R On 12-December-08	6.50	Put	Currency Future	57	67	57	67	0.00
06/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	57	67	57	67	0.00
06/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	203	178	203	178	0.00
06/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	203	178	203	178	0.00
06/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	203	178	203	178	0.00
06/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	203	178	203	178	0.00
06/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	203	178	203	178	0.00
06/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	203	178	203	178	0.00
06/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	203	178	203	178	0.00
06/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	203	178	203	178	0.00
06/11/2008	€ / R On 12-December-08	6.75	Call	Currency Future	203	178	203	178	0.00
06/11/2008	€ / R On 12-December-08	6.50	Call	Currency Future	203	178	203	178	0.00
06/11/2008	€ / R On 12-December-08	6.25	Call	Currency Future	203	178	203	178	0.00
06/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	203	178	203	178	0.00
06/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	1755	1842	1755	1842	0.00
06/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	1755	1842	1755	1842	0.00
06/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	1755	1842	1755	1842	0.00
06/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	1755	1842	1755	1842	0.00
06/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	1755	1842	1755	1842	0.00
06/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	1755	1842	1755	1842	0.00
06/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	1755	1842	1755	1842	0.00
06/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	1755	1842	1755	1842	0.00
06/11/2008	€ / R On 12-December-08	6.75	Put	Currency Future	1755	1842	1755	1842	0.00
06/11/2008	€ / R On 12-December-08	6.50	Put	Currency Future	1755	1842	1755	1842	0.00
06/11/2008	€ / R On 12-December-08	6.25	Put	Currency Future	1755	1842	1755	1842	0.00
06/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	1755	1842	1755	1842	0.00
06/11/2008	€ / R On 12-December-08	9.25	Call	Currency Future	118	103	118	103	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
06/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	118	103	118	103	0.00
06/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	118	103	118	103	0.00
06/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	118	103	118	103	0.00
06/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	118	103	118	103	0.00
06/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	118	103	118	103	0.00
06/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	118	103	118	103	0.00
06/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	118	103	118	103	0.00
06/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	118	103	118	103	0.00
06/11/2008	€ / R On 12-December-08	6.75	Call	Currency Future	118	103	118	103	0.00
06/11/2008	€ / R On 12-December-08	6.50	Call	Currency Future	118	103	118	103	0.00
06/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	118	103	118	103	0.00
06/11/2008	€ / R On 12-December-08	9.25	Put	Currency Future	2470	2567	2470	2567	0.00
06/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	2470	2567	2470	2567	0.00
06/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	2470	2567	2470	2567	0.00
06/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	2470	2567	2470	2567	0.00
06/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	2470	2567	2470	2567	0.00
06/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	2470	2567	2470	2567	0.00
06/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	2470	2567	2470	2567	0.00
06/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	2470	2567	2470	2567	0.00
06/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	2470	2567	2470	2567	0.00
06/11/2008	€ / R On 12-December-08	6.75	Put	Currency Future	2470	2567	2470	2567	0.00
06/11/2008	€ / R On 12-December-08	6.50	Put	Currency Future	2470	2567	2470	2567	0.00
06/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	2470	2567	2470	2567	0.00
06/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	63	55	63	55	0.00
06/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	63	55	63	55	0.00
06/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	63	55	63	55	0.00
06/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	63	55	63	55	0.00
06/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	63	55	63	55	0.00
06/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	63	55	63	55	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
06/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	63	55	63	55	0.00
06/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	63	55	63	55	0.00
06/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	63	55	63	55	0.00
06/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	3214	3318	3214	3318	0.00
06/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	3214	3318	3214	3318	0.00
06/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	3214	3318	3214	3318	0.00
06/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	3214	3318	3214	3318	0.00
06/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	3214	3318	3214	3318	0.00
06/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	3214	3318	3214	3318	0.00
06/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	3214	3318	3214	3318	0.00
06/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	3214	3318	3214	3318	0.00
06/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	3214	3318	3214	3318	0.00
06/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	29	25	29	25	0.00
06/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	3980	4088	3980	4088	0.00
06/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	2536	2406	2536	2406	0.00
06/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	110	101	110	101	0.00
06/11/2008	€ / R On 16-March-09	230.00	Call	Currency Future	1880	1673	1880	1673	0.00
06/11/2008	€ / R On 16-March-09	230.00	Put	Currency Future	254	168	254	168	0.00
06/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	555	410	555	410	0.00
06/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	2129	2105	2129	2105	0.00
06/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	424	304	424	304	0.00
06/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	2798	2799	2798	2799	0.00
06/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	224	143	224	143	0.00
06/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	4198	4238	4198	4238	0.00
06/11/2008	€ / R On 12-December-08	230.00	Call	Currency Future	3265	3155	3265	3155	0.00
06/11/2008	€ / R On 12-December-08	230.00	Put	Currency Future	17	18	17	18	0.00
06/11/2008	€ / R On 16-March-09	9.25	Call	Currency Future	2493	2359	2493	2359	0.00
06/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	2493	2359	2493	2359	0.00
06/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	2493	2359	2493	2359	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
06/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	2493	2359	2493	2359	0.00
06/11/2008	€ / R On 16-March-09	8.25	Call	Currency Future	2493	2359	2493	2359	0.00
06/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	2493	2359	2493	2359	0.00
06/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	2493	2359	2493	2359	0.00
06/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	2493	2359	2493	2359	0.00
06/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	2493	2359	2493	2359	0.00
06/11/2008	€ / R On 16-March-09	7.00	Call	Currency Future	2493	2359	2493	2359	0.00
06/11/2008	€ / R On 16-March-09	6.75	Call	Currency Future	2493	2359	2493	2359	0.00
06/11/2008	€ / R On 16-March-09	9.25	Put	Currency Future	117	104	117	104	0.00
06/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	117	104	117	104	0.00
06/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	117	104	117	104	0.00
06/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	117	104	117	104	0.00
06/11/2008	€ / R On 16-March-09	8.25	Put	Currency Future	117	104	117	104	0.00
06/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	117	104	117	104	0.00
06/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	117	104	117	104	0.00
06/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	117	104	117	104	0.00
06/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	117	104	117	104	0.00
06/11/2008	€ / R On 16-March-09	7.00	Put	Currency Future	117	104	117	104	0.00
06/11/2008	€ / R On 16-March-09	6.75	Put	Currency Future	117	104	117	104	0.00
06/11/2008	€ / R On 16-March-09	9.25	Call	Currency Future	724	550	724	550	0.00
06/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	724	550	724	550	0.00
06/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	724	550	724	550	0.00
06/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	724	550	724	550	0.00
06/11/2008	€ / R On 16-March-09	8.25	Call	Currency Future	724	550	724	550	0.00
06/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	724	550	724	550	0.00
06/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	724	550	724	550	0.00
06/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	724	550	724	550	0.00
06/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	724	550	724	550	0.00
06/11/2008	€ / R On 16-March-09	7.00	Call	Currency Future	724	550	724	550	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
06/11/2008	€ / R On 16-March-09	9.25	Put	Currency Future	1549	1495	1549	1495	0.00
06/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	1549	1495	1549	1495	0.00
06/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	1549	1495	1549	1495	0.00
06/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	1549	1495	1549	1495	0.00
06/11/2008	€ / R On 16-March-09	8.25	Put	Currency Future	1549	1495	1549	1495	0.00
06/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	1549	1495	1549	1495	0.00
06/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	1549	1495	1549	1495	0.00
06/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	1549	1495	1549	1495	0.00
06/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	1549	1495	1549	1495	0.00
06/11/2008	€ / R On 16-March-09	7.00	Put	Currency Future	1549	1495	1549	1495	0.00
06/11/2008	€ / R On 16-March-09	8.55	Call	Currency Future	417	298	417	298	0.00
06/11/2008	€ / R On 16-March-09	8.45	Call	Currency Future	417	298	417	298	0.00
06/11/2008	€ / R On 16-March-09	9.25	Call	Currency Future	417	298	417	298	0.00
06/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	417	298	417	298	0.00
06/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	417	298	417	298	0.00
06/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	417	298	417	298	0.00
06/11/2008	€ / R On 16-March-09	8.25	Call	Currency Future	417	298	417	298	0.00
06/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	417	298	417	298	0.00
06/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	417	298	417	298	0.00
06/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	417	298	417	298	0.00
06/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	417	298	417	298	0.00
06/11/2008	€ / R On 16-March-09	7.00	Call	Currency Future	417	298	417	298	0.00
06/11/2008	€ / R On 16-March-09	8.55	Put	Currency Future	2841	2843	2841	2843	0.00
06/11/2008	€ / R On 16-March-09	8.45	Put	Currency Future	2841	2843	2841	2843	0.00
06/11/2008	€ / R On 16-March-09	9.25	Put	Currency Future	2841	2843	2841	2843	0.00
06/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	2841	2843	2841	2843	0.00
06/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	2841	2843	2841	2843	0.00
06/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	2841	2843	2841	2843	0.00
06/11/2008	€ / R On 16-March-09	8.25	Put	Currency Future	2841	2843	2841	2843	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
06/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	2841	2843	2841	2843	0.00
06/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	2841	2843	2841	2843	0.00
06/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	2841	2843	2841	2843	0.00
06/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	2841	2843	2841	2843	0.00
06/11/2008	€ / R On 16-March-09	7.00	Put	Currency Future	2841	2843	2841	2843	0.00
06/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	317	216	317	216	0.00
06/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	317	216	317	216	0.00
06/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	317	216	317	216	0.00
06/11/2008	€ / R On 16-March-09	8.25	Call	Currency Future	317	216	317	216	0.00
06/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	317	216	317	216	0.00
06/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	317	216	317	216	0.00
06/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	317	216	317	216	0.00
06/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	317	216	317	216	0.00
06/11/2008	€ / R On 16-March-09	7.00	Call	Currency Future	317	216	317	216	0.00
06/11/2008	€ / R On 16-March-09	6.75	Call	Currency Future	317	216	317	216	0.00
06/11/2008	€ / R On 16-March-09	6.50	Call	Currency Future	317	216	317	216	0.00
06/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	3541	3561	3541	3561	0.00
06/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	3541	3561	3541	3561	0.00
06/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	3541	3561	3541	3561	0.00
06/11/2008	€ / R On 16-March-09	8.25	Put	Currency Future	3541	3561	3541	3561	0.00
06/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	3541	3561	3541	3561	0.00
06/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	3541	3561	3541	3561	0.00
06/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	3541	3561	3541	3561	0.00
06/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	3541	3561	3541	3561	0.00
06/11/2008	€ / R On 16-March-09	7.00	Put	Currency Future	3541	3561	3541	3561	0.00
06/11/2008	€ / R On 16-March-09	6.75	Put	Currency Future	3541	3561	3541	3561	0.00
06/11/2008	€ / R On 16-March-09	6.50	Put	Currency Future	3541	3561	3541	3561	0.00
06/11/2008	€ / R On 12-June-09	8.20	Call	Currency Future	1255	1042	1255	1042	0.00
06/11/2008	€ / R On 12-June-09	8.30	Call	Currency Future	1255	1042	1255	1042	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
06/11/2008	€ / R On 12-June-09	9.25	Call	Currency Future	1255	1042	1255	1042	0.00
06/11/2008	€ / R On 12-June-09	9.00	Call	Currency Future	1255	1042	1255	1042	0.00
06/11/2008	€ / R On 12-June-09	8.75	Call	Currency Future	1255	1042	1255	1042	0.00
06/11/2008	€ / R On 12-June-09	8.50	Call	Currency Future	1255	1042	1255	1042	0.00
06/11/2008	€ / R On 12-June-09	8.25	Call	Currency Future	1255	1042	1255	1042	0.00
06/11/2008	€ / R On 12-June-09	8.00	Call	Currency Future	1255	1042	1255	1042	0.00
06/11/2008	€ / R On 12-June-09	7.75	Call	Currency Future	1255	1042	1255	1042	0.00
06/11/2008	€ / R On 12-June-09	7.50	Call	Currency Future	1255	1042	1255	1042	0.00
06/11/2008	€ / R On 12-June-09	7.25	Call	Currency Future	1255	1042	1255	1042	0.00
06/11/2008	€ / R On 12-June-09	7.00	Call	Currency Future	1255	1042	1255	1042	0.00
06/11/2008	€ / R On 12-June-09	6.75	Call	Currency Future	1255	1042	1255	1042	0.00
06/11/2008	€ / R On 12-June-09	8.20	Put	Currency Future	1074	983	1074	983	0.00
06/11/2008	€ / R On 12-June-09	8.30	Put	Currency Future	1074	983	1074	983	0.00
06/11/2008	€ / R On 12-June-09	9.25	Put	Currency Future	1074	983	1074	983	0.00
06/11/2008	€ / R On 12-June-09	9.00	Put	Currency Future	1074	983	1074	983	0.00
06/11/2008	€ / R On 12-June-09	8.75	Put	Currency Future	1074	983	1074	983	0.00
06/11/2008	€ / R On 12-June-09	8.50	Put	Currency Future	1074	983	1074	983	0.00
06/11/2008	€ / R On 12-June-09	8.25	Put	Currency Future	1074	983	1074	983	0.00
06/11/2008	€ / R On 12-June-09	8.00	Put	Currency Future	1074	983	1074	983	0.00
06/11/2008	€ / R On 12-June-09	7.75	Put	Currency Future	1074	983	1074	983	0.00
06/11/2008	€ / R On 12-June-09	7.50	Put	Currency Future	1074	983	1074	983	0.00
06/11/2008	€ / R On 12-June-09	7.25	Put	Currency Future	1074	983	1074	983	0.00
06/11/2008	€ / R On 12-June-09	7.00	Put	Currency Future	1074	983	1074	983	0.00
06/11/2008	€ / R On 12-June-09	6.75	Put	Currency Future	1074	983	1074	983	0.00
06/11/2008	€ / R On 12-June-09	9.00	Call	Currency Future	1072	868	1072	868	0.00
06/11/2008	€ / R On 12-June-09	8.75	Call	Currency Future	1072	868	1072	868	0.00
06/11/2008	€ / R On 12-June-09	8.50	Call	Currency Future	1072	868	1072	868	0.00
06/11/2008	€ / R On 12-June-09	8.25	Call	Currency Future	1072	868	1072	868	0.00
06/11/2008	€ / R On 12-June-09	8.00	Call	Currency Future	1072	868	1072	868	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
06/11/2008	€ / R On 12-June-09	7.75	Call	Currency Future	1072	868	1072	868	0.00
06/11/2008	€ / R On 12-June-09	7.50	Call	Currency Future	1072	868	1072	868	0.00
06/11/2008	€ / R On 12-June-09	7.25	Call	Currency Future	1072	868	1072	868	0.00
06/11/2008	€ / R On 12-June-09	7.00	Call	Currency Future	1072	868	1072	868	0.00
06/11/2008	€ / R On 12-June-09	6.75	Call	Currency Future	1072	868	1072	868	0.00
06/11/2008	€ / R On 12-June-09	6.50	Call	Currency Future	1072	868	1072	868	0.00
06/11/2008	€ / R On 12-June-09	6.25	Call	Currency Future	1072	868	1072	868	0.00
06/11/2008	€ / R On 12-June-09	9.00	Put	Currency Future	1391	1310	1391	1310	0.00
06/11/2008	€ / R On 12-June-09	8.75	Put	Currency Future	1391	1310	1391	1310	0.00
06/11/2008	€ / R On 12-June-09	8.50	Put	Currency Future	1391	1310	1391	1310	0.00
06/11/2008	€ / R On 12-June-09	8.25	Put	Currency Future	1391	1310	1391	1310	0.00
06/11/2008	€ / R On 12-June-09	8.00	Put	Currency Future	1391	1310	1391	1310	0.00
06/11/2008	€ / R On 12-June-09	7.75	Put	Currency Future	1391	1310	1391	1310	0.00
06/11/2008	€ / R On 12-June-09	7.50	Put	Currency Future	1391	1310	1391	1310	0.00
06/11/2008	€ / R On 12-June-09	7.25	Put	Currency Future	1391	1310	1391	1310	0.00
06/11/2008	€ / R On 12-June-09	7.00	Put	Currency Future	1391	1310	1391	1310	0.00
06/11/2008	€ / R On 12-June-09	6.75	Put	Currency Future	1391	1310	1391	1310	0.00
06/11/2008	€ / R On 12-June-09	6.50	Put	Currency Future	1391	1310	1391	1310	0.00
06/11/2008	€ / R On 12-June-09	6.25	Put	Currency Future	1391	1310	1391	1310	0.00
06/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	3314	3204	3314	3204	0.00
06/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	15	17	15	17	0.00
06/11/2008	€ / R On 12-December-08	8.60	Call	Currency Future	2532	2423	2532	2423	0.00
06/11/2008	€ / R On 12-December-08	8.55	Call	Currency Future	2532	2423	2532	2423	0.00
06/11/2008	€ / R On 12-December-08	8.45	Call	Currency Future	2532	2423	2532	2423	0.00
06/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	2532	2423	2532	2423	0.00
06/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	2532	2423	2532	2423	0.00
06/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	2532	2423	2532	2423	0.00
06/11/2008	€ / R On 12-December-08	8.60	Put	Currency Future	33	37	33	37	0.00
06/11/2008	€ / R On 12-December-08	8.55	Put	Currency Future	33	37	33	37	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
06/11/2008	€ / R On 12-December-08	8.45	Put	Currency Future	33	37	33	37	0.00
06/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	33	37	33	37	0.00
06/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	33	37	33	37	0.00
06/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	33	37	33	37	0.00
06/11/2008	ALBI On 05-February-09			Index Future	285.0700	284.2280	285.0660	284.2280	580.00
06/11/2008	ALBI On 05-February-09			Index Future	285.0700	284.2280	285.0660	284.2280	580.00
06/11/2008	ALBI On 05-February-09			Index Future	285.0700	284.2280	285.0660	284.2280	580.00
06/11/2008	ALBI On 05-February-09			Index Future	285.0700	284.2280	285.0660	284.2280	580.00
06/11/2008	ALBI On 05-February-09			Index Future	285.0700	284.2280	285.0660	284.2280	580.00
06/11/2008	ALBI On 05-February-09			Index Future	285.0700	284.2280	285.0660	284.2280	580.00
06/11/2008	ALBI On 05-February-09			Index Future	285.0700	284.2280	285.0660	284.2280	580.00
06/11/2008	ALBI On 05-February-09			Index Future	285.0700	284.2280	285.0660	284.2280	580.00
06/11/2008	ALBI On 07-May-09			Index Future	293.0700	284.2280	293.0745	284.2280	0.00
06/11/2008	ALBI On 07-May-09			Index Future	293.0700	284.2280	293.0745	284.2280	0.00
06/11/2008	ALBI On 07-May-09			Index Future	293.0700	284.2280	293.0745	284.2280	0.00
06/11/2008	ALBI On 07-May-09			Index Future	293.0700	284.2280	293.0745	284.2280	0.00
06/11/2008	ALBI On 07-May-09			Index Future	293.0700	284.2280	293.0745	284.2280	0.00
06/11/2008	ALBI On 07-May-09			Index Future	293.0700	284.2280	293.0745	284.2280	0.00
06/11/2008	ALBI On 07-May-09			Index Future	293.0700	284.2280	293.0745	284.2280	0.00
06/11/2008	ALBI On 07-May-09			Index Future	293.0700	284.2280	293.0745	284.2280	0.00
06/11/2008	ALBI On 06-August-09			Index Future	301.0800	284.2280	301.0830	284.2280	0.00
06/11/2008	ALBI On 06-August-09			Index Future	301.0800	284.2280	301.0830	284.2280	0.00
06/11/2008	ALBI On 06-August-09			Index Future	301.0800	284.2280	301.0830	284.2280	0.00
06/11/2008	ALBI On 06-August-09			Index Future	301.0800	284.2280	301.0830	284.2280	0.00
06/11/2008	ALBI On 06-August-09			Index Future	301.0800	284.2280	301.0830	284.2280	0.00
06/11/2008	ALBI On 06-August-09			Index Future	301.0800	284.2280	301.0830	284.2280	0.00
06/11/2008	ALBI On 06-August-09			Index Future	301.0800	284.2280	301.0830	284.2280	0.00
06/11/2008	ALBI On 06-August-09			Index Future	301.0800	284.2280	301.0830	284.2280	0.00
06/11/2008	ALBI On 06-August-09			Index Future	301.0800	284.2280	301.0830	284.2280	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
06/11/2008	ALBI On 06-November-08			Index Future	275.5300	276.1050	275.5320	276.1050	0.00
06/11/2008	ALBI On 06-November-08			Index Future	275.5300	276.1050	275.5320	276.1050	0.00
06/11/2008	ALBI On 06-November-08			Index Future	275.5300	276.1050	275.5320	276.1050	0.00
06/11/2008	ALBI On 06-November-08			Index Future	275.5300	276.1050	275.5320	276.1050	0.00
06/11/2008	ALBI On 06-November-08			Index Future	275.5300	276.1050	275.5320	276.1050	0.00
06/11/2008	ALBI On 06-November-08			Index Future	275.5300	276.1050	275.5320	276.1050	0.00
06/11/2008	ALBI On 06-November-08			Index Future	275.5300	276.1050	275.5320	276.1050	0.00
06/11/2008	ALBI On 06-November-08			Index Future	275.5300	276.1050	275.5320	276.1050	0.00
06/11/2008	CRD1 On 05-February-09			Index Future	116.4700	119.9060	116.4720	119.9060	0.00
06/11/2008	CRD1 On 05-February-09			Index Future	116.4700	119.9060	116.4720	119.9060	0.00
06/11/2008	CRD1 On 05-February-09			Index Future	116.4700	119.9060	116.4720	119.9060	0.00
06/11/2008	CRD1 On 05-February-09			Index Future	116.4700	119.9060	116.4720	119.9060	0.00
06/11/2008	CRD1 On 05-February-09			Index Future	116.4700	119.9060	116.4720	119.9060	0.00
06/11/2008	CRD1 On 05-February-09			Index Future	116.4700	119.9060	116.4720	119.9060	0.00
06/11/2008	CRD1 On 05-February-09			Index Future	116.4700	119.9060	116.4720	119.9060	0.00
06/11/2008	CRD1 On 05-February-09			Index Future	116.4700	119.9060	116.4720	119.9060	0.00
06/11/2008	CRD1 On 07-May-09			Index Future	119.8700	123.3320	119.8690	123.3320	0.00
06/11/2008	CRD1 On 07-May-09			Index Future	119.8700	123.3320	119.8690	123.3320	0.00
06/11/2008	CRD1 On 07-May-09			Index Future	119.8700	123.3320	119.8690	123.3320	0.00
06/11/2008	CRD1 On 07-May-09			Index Future	119.8700	123.3320	119.8690	123.3320	0.00
06/11/2008	CRD1 On 07-May-09			Index Future	119.8700	123.3320	119.8690	123.3320	0.00
06/11/2008	CRD1 On 07-May-09			Index Future	119.8700	123.3320	119.8690	123.3320	0.00
06/11/2008	CRD1 On 07-May-09			Index Future	119.8700	123.3320	119.8690	123.3320	0.00
06/11/2008	CRD1 On 07-May-09			Index Future	119.8700	123.3320	119.8690	123.3320	0.00
06/11/2008	CRD1 On 06-August-09			Index Future	123.2100	123.3320	123.2090	123.3320	2.00
06/11/2008	CRD1 On 06-August-09			Index Future	123.2100	123.3320	123.2090	123.3320	2.00
06/11/2008	CRD1 On 06-August-09			Index Future	123.2100	123.3320	123.2090	123.3320	2.00
06/11/2008	CRD1 On 06-August-09			Index Future	123.2100	123.3320	123.2090	123.3320	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
06/11/2008	CRD1 On 06-August-09			Index Future	123.2100	123.3320	123.2090	123.3320	2.00
06/11/2008	CRD1 On 06-August-09			Index Future	123.2100	123.3320	123.2090	123.3320	2.00
06/11/2008	CRD1 On 06-August-09			Index Future	123.2100	123.3320	123.2090	123.3320	2.00
06/11/2008	CRD1 On 06-August-09			Index Future	123.2100	123.3320	123.2090	123.3320	2.00
06/11/2008	CRD1 On 06-November-08			Index Future	116.5600	116.4790	116.5630	116.4790	0.00
06/11/2008	CRD1 On 06-November-08			Index Future	116.5600	116.4790	116.5630	116.4790	0.00
06/11/2008	CRD1 On 06-November-08			Index Future	116.5600	116.4790	116.5630	116.4790	0.00
06/11/2008	CRD1 On 06-November-08			Index Future	116.5600	116.4790	116.5630	116.4790	0.00
06/11/2008	CRD1 On 06-November-08			Index Future	116.5600	116.4790	116.5630	116.4790	0.00
06/11/2008	CRD1 On 06-November-08			Index Future	116.5600	116.4790	116.5630	116.4790	0.00
06/11/2008	CRD1 On 06-November-08			Index Future	116.5600	116.4790	116.5630	116.4790	0.00
06/11/2008	CRD1 On 06-November-08			Index Future	116.5600	116.4790	116.5630	116.4790	0.00
06/11/2008	GOVI On 05-February-09			jGovi	286.9300	286.2300	286.9270	286.2300	356.00
06/11/2008	GOVI On 05-February-09			jGovi	286.9300	286.2300	286.9270	286.2300	356.00
06/11/2008	GOVI On 05-February-09			jGovi	286.9300	286.2300	286.9270	286.2300	356.00
06/11/2008	GOVI On 05-February-09			jGovi	286.9300	286.2300	286.9270	286.2300	356.00
06/11/2008	GOVI On 05-February-09			jGovi	286.9300	286.2300	286.9270	286.2300	356.00
06/11/2008	GOVI On 05-February-09			jGovi	286.9300	286.2300	286.9270	286.2300	356.00
06/11/2008	GOVI On 05-February-09			jGovi	286.9300	286.2300	286.9270	286.2300	356.00
06/11/2008	GOVI On 05-February-09			jGovi	286.9300	286.2300	286.9270	286.2300	356.00
06/11/2008	GOVI On 07-May-09			jGovi	294.9900	294.4080	294.9880	294.4080	0.00
06/11/2008	GOVI On 07-May-09			jGovi	294.9900	294.4080	294.9880	294.4080	0.00
06/11/2008	GOVI On 07-May-09			jGovi	294.9900	294.4080	294.9880	294.4080	0.00
06/11/2008	GOVI On 07-May-09			jGovi	294.9900	294.4080	294.9880	294.4080	0.00
06/11/2008	GOVI On 07-May-09			jGovi	294.9900	294.4080	294.9880	294.4080	0.00
06/11/2008	GOVI On 07-May-09			jGovi	294.9900	294.4080	294.9880	294.4080	0.00
06/11/2008	GOVI On 07-May-09			jGovi	294.9900	294.4080	294.9880	294.4080	0.00
06/11/2008	GOVI On 07-May-09			jGovi	294.9900	294.4080	294.9880	294.4080	0.00
06/11/2008	GOVI On 07-May-09			jGovi	294.9900	294.4080	294.9880	294.4080	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
06/11/2008	GOVI On 06-August-09			jGovi	294.8500	301.7170	294.8490	301.7170	0.00
06/11/2008	GOVI On 06-August-09			jGovi	294.8500	301.7170	294.8490	301.7170	0.00
06/11/2008	GOVI On 06-August-09			jGovi	294.8500	301.7170	294.8490	301.7170	0.00
06/11/2008	GOVI On 06-August-09			jGovi	294.8500	301.7170	294.8490	301.7170	0.00
06/11/2008	GOVI On 06-August-09			jGovi	294.8500	301.7170	294.8490	301.7170	0.00
06/11/2008	GOVI On 06-August-09			jGovi	294.8500	301.7170	294.8490	301.7170	0.00
06/11/2008	GOVI On 06-August-09			jGovi	294.8500	301.7170	294.8490	301.7170	0.00
06/11/2008	GOVI On 06-August-09			jGovi	294.8500	301.7170	294.8490	301.7170	0.00
06/11/2008	GOVI On 06-August-09			jGovi	294.8500	301.7170	294.8490	301.7170	0.00
06/11/2008	GOVI On 06-August-09			jGovi	294.8500	301.7170	294.8490	301.7170	0.00
06/11/2008	GOVI On 06-November-08			jGovi	277.7300	278.0500	277.7320	278.0500	0.00
06/11/2008	GOVI On 06-November-08			jGovi	277.7300	278.0500	277.7320	278.0500	0.00
06/11/2008	GOVI On 06-November-08			jGovi	277.7300	278.0500	277.7320	278.0500	0.00
06/11/2008	GOVI On 06-November-08			jGovi	277.7300	278.0500	277.7320	278.0500	0.00
06/11/2008	GOVI On 06-November-08			jGovi	277.7300	278.0500	277.7320	278.0500	0.00
06/11/2008	GOVI On 06-November-08			jGovi	277.7300	278.0500	277.7320	278.0500	0.00
06/11/2008	GOVI On 06-November-08			jGovi	277.7300	278.0500	277.7320	278.0500	0.00
06/11/2008	GOVI On 06-November-08			jGovi	277.7300	278.0500	277.7320	278.0500	0.00
06/11/2008	GOVI On 06-November-08			jGovi	277.7300	278.0500	277.7320	278.0500	0.00
06/11/2008	GOVI On 06-November-08			jGovi	277.7300	278.0500	277.7320	278.0500	0.00
06/11/2008	ILBI On 05-February-09			Index Future	335.4000	345.4130	335.3971	345.4130	1.00
06/11/2008	ILBI On 05-February-09			Index Future	335.4000	345.4130	335.3971	345.4130	1.00
06/11/2008	ILBI On 05-February-09			Index Future	335.4000	345.4130	335.3971	345.4130	1.00
06/11/2008	ILBI On 05-February-09			Index Future	335.4000	345.4130	335.3971	345.4130	1.00
06/11/2008	ILBI On 05-February-09			Index Future	335.4000	345.4130	335.3971	345.4130	1.00
06/11/2008	ILBI On 05-February-09			Index Future	335.4000	345.4130	335.3971	345.4130	1.00
06/11/2008	ILBI On 05-February-09			Index Future	335.4000	345.4130	335.3971	345.4130	1.00
06/11/2008	ILBI On 05-February-09			Index Future	335.4000	345.4130	335.3971	345.4130	1.00
06/11/2008	ILBI On 05-February-09			Index Future	335.4000	345.4130	335.3971	345.4130	1.00
06/11/2008	ILBI On 07-May-09			Index Future	345.2600	345.4130	345.2642	345.4130	0.00
06/11/2008	ILBI On 07-May-09			Index Future	345.2600	345.4130	345.2642	345.4130	0.00
06/11/2008	ILBI On 07-May-09			Index Future	345.2600	345.4130	345.2642	345.4130	0.00
06/11/2008	ILBI On 07-May-09			Index Future	345.2600	345.4130	345.2642	345.4130	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
06/11/2008	ILBI On 07-May-09			Index Future	345.2600	345.4130	345.2642	345.4130	0.00
06/11/2008	ILBI On 07-May-09			Index Future	345.2600	345.4130	345.2642	345.4130	0.00
06/11/2008	ILBI On 07-May-09			Index Future	345.2600	345.4130	345.2642	345.4130	0.00
06/11/2008	ILBI On 07-May-09			Index Future	345.2600	345.4130	345.2642	345.4130	0.00
06/11/2008	ILBI On 06-November-08			Index Future	335.5000	335.5030	335.5030	335.5030	0.00
06/11/2008	ILBI On 06-November-08			Index Future	335.5000	335.5030	335.5030	335.5030	0.00
06/11/2008	ILBI On 06-November-08			Index Future	335.5000	335.5030	335.5030	335.5030	0.00
06/11/2008	ILBI On 06-November-08			Index Future	335.5000	335.5030	335.5030	335.5030	0.00
06/11/2008	ILBI On 06-November-08			Index Future	335.5000	335.5030	335.5030	335.5030	0.00
06/11/2008	ILBI On 06-November-08			Index Future	335.5000	335.5030	335.5030	335.5030	0.00
06/11/2008	ILBI On 06-November-08			Index Future	335.5000	335.5030	335.5030	335.5030	0.00
06/11/2008	ILBI On 06-November-08			Index Future	335.5000	335.5030	335.5030	335.5030	0.00
06/11/2008	J153 On 31-August-10			jSwap	10.2900	10.4370	0.0499	0.0525	0.00
06/11/2008	J153 On 31-August-10			jSwap	10.2900	10.4370	0.0499	0.0525	0.00
06/11/2008	J153 On 31-August-10			jSwap	10.2900	10.4370	0.0499	0.0525	0.00
06/11/2008	J153 On 31-August-10			jSwap	10.2900	10.4370	0.0499	0.0525	0.00
06/11/2008	J153 On 31-August-10			jSwap	10.2900	10.4370	0.0499	0.0525	0.00
06/11/2008	J153 On 31-August-10			jSwap	10.2900	10.4370	0.0499	0.0525	0.00
06/11/2008	J153 On 31-August-10			jSwap	10.2900	10.4370	0.0499	0.0525	0.00
06/11/2008	J153 On 31-August-10			jSwap	10.2900	10.4370	0.0499	0.0525	0.00
06/11/2008	J157 On 15-September-15			jSwap	9.0400	9.1020	0.0107	0.0076	0.00
06/11/2008	J157 On 15-September-15			jSwap	9.0400	9.1020	0.0107	0.0076	0.00
06/11/2008	J157 On 15-September-15			jSwap	9.0400	9.1020	0.0107	0.0076	0.00
06/11/2008	J157 On 15-September-15			jSwap	9.0400	9.1020	0.0107	0.0076	0.00
06/11/2008	J157 On 15-September-15			jSwap	9.0400	9.1020	0.0107	0.0076	0.00
06/11/2008	J157 On 15-September-15			jSwap	9.0400	9.1020	0.0107	0.0076	0.00
06/11/2008	J157 On 15-September-15			jSwap	9.0400	9.1020	0.0107	0.0076	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
06/11/2008	J157 On 15-September-15			jSwap	9.0400	9.1020	0.0107	0.0076	0.00
06/11/2008	J186 On 21-December-26			jSwap	8.2800	8.3520	0.0741	0.0808	0.00
06/11/2008	J186 On 21-December-26			jSwap	8.2800	8.3520	0.0741	0.0808	0.00
06/11/2008	J186 On 21-December-26			jSwap	8.2800	8.3520	0.0741	0.0808	0.00
06/11/2008	J186 On 21-December-26			jSwap	8.2800	8.3520	0.0741	0.0808	0.00
06/11/2008	J186 On 21-December-26			jSwap	8.2800	8.3520	0.0741	0.0808	0.00
06/11/2008	J186 On 21-December-26			jSwap	8.2800	8.3520	0.0741	0.0808	0.00
06/11/2008	J186 On 21-December-26			jSwap	8.2800	8.3520	0.0741	0.0808	0.00
06/11/2008	J186 On 21-December-26			jSwap	8.2800	8.3520	0.0741	0.0808	0.00
06/11/2008	J201 On 22-December-14			jSwap	9.2700	9.3270	0.0876	0.0903	0.00
06/11/2008	J201 On 22-December-14			jSwap	9.2700	9.3270	0.0876	0.0903	0.00
06/11/2008	J201 On 22-December-14			jSwap	9.2700	9.3270	0.0876	0.0903	0.00
06/11/2008	J201 On 22-December-14			jSwap	9.2700	9.3270	0.0876	0.0903	0.00
06/11/2008	J201 On 22-December-14			jSwap	9.2700	9.3270	0.0876	0.0903	0.00
06/11/2008	J201 On 22-December-14			jSwap	9.2700	9.3270	0.0876	0.0903	0.00
06/11/2008	J201 On 22-December-14			jSwap	9.2700	9.3270	0.0876	0.0903	0.00
06/11/2008	J201 On 22-December-14			jSwap	9.2700	9.3270	0.0876	0.0903	0.00
06/11/2008	J203 On 15-September-17			jSwap	8.8900	8.9430	0.0852	0.0884	0.00
06/11/2008	J203 On 15-September-17			jSwap	8.8900	8.9430	0.0852	0.0884	0.00
06/11/2008	J203 On 15-September-17			jSwap	8.8900	8.9430	0.0852	0.0884	0.00
06/11/2008	J203 On 15-September-17			jSwap	8.8900	8.9430	0.0852	0.0884	0.00
06/11/2008	J203 On 15-September-17			jSwap	8.8900	8.9430	0.0852	0.0884	0.00
06/11/2008	J203 On 15-September-17			jSwap	8.8900	8.9430	0.0852	0.0884	0.00
06/11/2008	J203 On 15-September-17			jSwap	8.8900	8.9430	0.0852	0.0884	0.00
06/11/2008	J203 On 15-September-17			jSwap	8.8900	8.9430	0.0852	0.0884	0.00
06/11/2008	J203 On 15-September-17			jSwap	8.8900	8.9430	0.0852	0.0884	0.00
06/11/2008	J204 On 21-December-18			jSwap	8.9200	8.9870	0.0981	0.1027	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
06/11/2008	JFRA On 05-February-09			jFra	11.3700	11.5140	0.0276	0.0279	0.00
06/11/2008	JFRA On 05-February-09			jFra	11.3700	11.5140	0.0276	0.0279	0.00
06/11/2008	JFRA On 05-February-09			jFra	11.3700	11.5140	0.0276	0.0279	0.00
06/11/2008	JFRA On 05-February-09			jFra	11.3700	11.5140	0.0276	0.0279	0.00
06/11/2008	JFRA On 07-May-09			jFra	10.2600	10.5060	0.0249	0.0255	0.00
06/11/2008	JFRA On 07-May-09			jFra	10.2600	10.5060	0.0249	0.0255	0.00
06/11/2008	JFRA On 07-May-09			jFra	10.2600	10.5060	0.0249	0.0255	0.00
06/11/2008	JFRA On 07-May-09			jFra	10.2600	10.5060	0.0249	0.0255	0.00
06/11/2008	JFRA On 07-May-09			jFra	10.2600	10.5060	0.0249	0.0255	0.00
06/11/2008	JFRA On 07-May-09			jFra	10.2600	10.5060	0.0249	0.0255	0.00
06/11/2008	JFRA On 07-May-09			jFra	10.2600	10.5060	0.0249	0.0255	0.00
06/11/2008	JFRA On 07-May-09			jFra	10.2600	10.5060	0.0249	0.0255	0.00
06/11/2008	JFRA On 06-August-09			jFra	9.4300	9.7270	0.0230	0.0237	0.00
06/11/2008	JFRA On 06-August-09			jFra	9.4300	9.7270	0.0230	0.0237	0.00
06/11/2008	JFRA On 06-August-09			jFra	9.4300	9.7270	0.0230	0.0237	0.00
06/11/2008	JFRA On 06-August-09			jFra	9.4300	9.7270	0.0230	0.0237	0.00
06/11/2008	JFRA On 06-August-09			jFra	9.4300	9.7270	0.0230	0.0237	0.00
06/11/2008	JFRA On 06-August-09			jFra	9.4300	9.7270	0.0230	0.0237	0.00
06/11/2008	JFRA On 06-August-09			jFra	9.4300	9.7270	0.0230	0.0237	0.00
06/11/2008	JFRA On 06-August-09			jFra	9.4300	9.7270	0.0230	0.0237	0.00
06/11/2008	JFRA On 06-August-09			jFra	9.4300	9.7270	0.0230	0.0237	0.00
06/11/2008	JFRA On 06-August-09			jFra	9.4300	9.7270	0.0230	0.0237	0.00
06/11/2008	JFRA On 06-November-08			jFra	12.3300	12.3290	0.0298	0.0298	0.00
06/11/2008	JFRA On 06-November-08			jFra	12.3300	12.3290	0.0298	0.0298	0.00
06/11/2008	JFRA On 06-November-08			jFra	12.3300	12.3290	0.0298	0.0298	0.00
06/11/2008	JFRA On 06-November-08			jFra	12.3300	12.3290	0.0298	0.0298	0.00
06/11/2008	JFRA On 06-November-08			jFra	12.3300	12.3290	0.0298	0.0298	0.00
06/11/2008	JFRA On 06-November-08			jFra	12.3300	12.3290	0.0298	0.0298	0.00
06/11/2008	JFRA On 06-November-08			jFra	12.3300	12.3290	0.0298	0.0298	0.00
06/11/2008	JFRA On 06-November-08			jFra	12.3300	12.3290	0.0298	0.0298	0.00
06/11/2008	JFRA On 06-November-08			jFra	12.3300	12.3290	0.0298	0.0298	0.00
06/11/2008	JFRA On 06-November-08			jFra	12.3300	12.3290	0.0298	0.0298	0.00
06/11/2008	JFRA On 06-November-08			jFra	12.3300	12.3290	0.0298	0.0298	0.00
06/11/2008	JFRA On 05-November-09			jFra	9.0500	9.2110	0.0221	0.0225	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
06/11/2008	JFRA On 05-November-09			jFra	9.0500	9.2110	0.0221	0.0225	0.00
06/11/2008	JFRA On 05-November-09			jFra	9.0500	9.2110	0.0221	0.0225	0.00
06/11/2008	JFRA On 05-November-09			jFra	9.0500	9.2110	0.0221	0.0225	0.00
06/11/2008	JFRA On 05-November-09			jFra	9.0500	9.2110	0.0221	0.0225	0.00
06/11/2008	JFRA On 05-November-09			jFra	9.0500	9.2110	0.0221	0.0225	0.00
06/11/2008	JFRA On 05-November-09			jFra	9.0500	9.2110	0.0221	0.0225	0.00
06/11/2008	JFRA On 05-November-09			jFra	9.0500	9.2110	0.0221	0.0225	0.00
06/11/2008	JN02 On 05-February-09			jNote	9.3400	9.4960	0.1675	0.1699	0.00
06/11/2008	JN02 On 05-February-09			jNote	9.3400	9.4960	0.1675	0.1699	0.00
06/11/2008	JN02 On 05-February-09			jNote	9.3400	9.4960	0.1675	0.1699	0.00
06/11/2008	JN02 On 05-February-09			jNote	9.3400	9.4960	0.1675	0.1699	0.00
06/11/2008	JN02 On 05-February-09			jNote	9.3400	9.4960	0.1675	0.1699	0.00
06/11/2008	JN02 On 05-February-09			jNote	9.3400	9.4960	0.1675	0.1699	0.00
06/11/2008	JN02 On 05-February-09			jNote	9.3400	9.4960	0.1675	0.1699	0.00
06/11/2008	JN02 On 05-February-09			jNote	9.3400	9.4960	0.1675	0.1699	0.00
06/11/2008	JN02 On 07-May-09			jNote	8.9600	9.0990	0.1616	0.1638	0.00
06/11/2008	JN02 On 07-May-09			jNote	8.9600	9.0990	0.1616	0.1638	0.00
06/11/2008	JN02 On 07-May-09			jNote	8.9600	9.0990	0.1616	0.1638	0.00
06/11/2008	JN02 On 07-May-09			jNote	8.9600	9.0990	0.1616	0.1638	0.00
06/11/2008	JN02 On 07-May-09			jNote	8.9600	9.0990	0.1616	0.1638	0.00
06/11/2008	JN02 On 07-May-09			jNote	8.9600	9.0990	0.1616	0.1638	0.00
06/11/2008	JN02 On 07-May-09			jNote	8.9600	9.0990	0.1616	0.1638	0.00
06/11/2008	JN02 On 07-May-09			jNote	8.9600	9.0990	0.1616	0.1638	0.00
06/11/2008	JN02 On 06-August-09			jNote	8.7400	8.8350	0.1582	0.1597	0.00
06/11/2008	JN02 On 06-August-09			jNote	8.7400	8.8350	0.1582	0.1597	0.00
06/11/2008	JN02 On 06-August-09			jNote	8.7400	8.8350	0.1582	0.1597	0.00
06/11/2008	JN02 On 06-August-09			jNote	8.7400	8.8350	0.1582	0.1597	0.00
06/11/2008	JN02 On 06-August-09			jNote	8.7400	8.8350	0.1582	0.1597	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
06/11/2008	JN02 On 06-August-09			jNote	8.7400	8.8350	0.1582	0.1597	0.00
06/11/2008	JN02 On 06-August-09			jNote	8.7400	8.8350	0.1582	0.1597	0.00
06/11/2008	JN02 On 06-August-09			jNote	8.7400	8.8350	0.1582	0.1597	0.00
06/11/2008	JN02 On 06-November-08			jNote	9.9900	9.9880	0.1775	0.1775	0.00
06/11/2008	JN02 On 06-November-08			jNote	9.9900	9.9880	0.1775	0.1775	0.00
06/11/2008	JN02 On 06-November-08			jNote	9.9900	9.9880	0.1775	0.1775	0.00
06/11/2008	JN02 On 06-November-08			jNote	9.9900	9.9880	0.1775	0.1775	0.00
06/11/2008	JN02 On 06-November-08			jNote	9.9900	9.9880	0.1775	0.1775	0.00
06/11/2008	JN02 On 06-November-08			jNote	9.9900	9.9880	0.1775	0.1775	0.00
06/11/2008	JN02 On 06-November-08			jNote	9.9900	9.9880	0.1775	0.1775	0.00
06/11/2008	JN02 On 06-November-08			jNote	9.9900	9.9880	0.1775	0.1775	0.00
06/11/2008	JN02 On 06-November-08			jNote	9.9900	9.9880	0.1775	0.1775	0.00
06/11/2008	JN05 On 05-February-09			jNote	8.8100	8.8690	0.3513	0.3528	0.00
06/11/2008	JN05 On 05-February-09			jNote	8.8100	8.8690	0.3513	0.3528	0.00
06/11/2008	JN05 On 05-February-09			jNote	8.8100	8.8690	0.3513	0.3528	0.00
06/11/2008	JN05 On 05-February-09			jNote	8.8100	8.8690	0.3513	0.3528	0.00
06/11/2008	JN05 On 05-February-09			jNote	8.8100	8.8690	0.3513	0.3528	0.00
06/11/2008	JN05 On 05-February-09			jNote	8.8100	8.8690	0.3513	0.3528	0.00
06/11/2008	JN05 On 05-February-09			jNote	8.8100	8.8690	0.3513	0.3528	0.00
06/11/2008	JN05 On 05-February-09			jNote	8.8100	8.8690	0.3513	0.3528	0.00
06/11/2008	JN05 On 07-May-09			jNote	8.6300	8.6810	0.3452	0.3466	0.00
06/11/2008	JN05 On 07-May-09			jNote	8.6300	8.6810	0.3452	0.3466	0.00
06/11/2008	JN05 On 07-May-09			jNote	8.6300	8.6810	0.3452	0.3466	0.00
06/11/2008	JN05 On 07-May-09			jNote	8.6300	8.6810	0.3452	0.3466	0.00
06/11/2008	JN05 On 07-May-09			jNote	8.6300	8.6810	0.3452	0.3466	0.00
06/11/2008	JN05 On 07-May-09			jNote	8.6300	8.6810	0.3452	0.3466	0.00
06/11/2008	JN05 On 07-May-09			jNote	8.6300	8.6810	0.3452	0.3466	0.00
06/11/2008	JN05 On 07-May-09			jNote	8.6300	8.6810	0.3452	0.3466	0.00
06/11/2008	JN05 On 06-August-09			jNote	8.5100	8.5530	0.3429	0.3442	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
06/11/2008	JN05 On 06-August-09			jNote	8.5100	8.5530	0.3429	0.3442	0.00
06/11/2008	JN05 On 06-August-09			jNote	8.5100	8.5530	0.3429	0.3442	0.00
06/11/2008	JN05 On 06-August-09			jNote	8.5100	8.5530	0.3429	0.3442	0.00
06/11/2008	JN05 On 06-August-09			jNote	8.5100	8.5530	0.3429	0.3442	0.00
06/11/2008	JN05 On 06-August-09			jNote	8.5100	8.5530	0.3429	0.3442	0.00
06/11/2008	JN05 On 06-August-09			jNote	8.5100	8.5530	0.3429	0.3442	0.00
06/11/2008	JN05 On 06-August-09			jNote	8.5100	8.5530	0.3429	0.3442	0.00
06/11/2008	JN05 On 07-November-08			jNote	9.2000	9.2660	0.3480	0.3497	0.00
06/11/2008	JN05 On 07-November-08			jNote	9.2000	9.2660	0.3480	0.3497	0.00
06/11/2008	JN05 On 07-November-08			jNote	9.2000	9.2660	0.3480	0.3497	0.00
06/11/2008	JN05 On 07-November-08			jNote	9.2000	9.2660	0.3480	0.3497	0.00
06/11/2008	JN05 On 07-November-08			jNote	9.2000	9.2660	0.3480	0.3497	0.00
06/11/2008	JN05 On 07-November-08			jNote	9.2000	9.2660	0.3480	0.3497	0.00
06/11/2008	JN05 On 07-November-08			jNote	9.2000	9.2660	0.3480	0.3497	0.00
06/11/2008	JN05 On 07-November-08			jNote	9.2000	9.2660	0.3480	0.3497	0.00
06/11/2008	JN10 On 05-February-09			jNote	8.4800	8.5570	0.5628	0.5660	0.00
06/11/2008	JN10 On 05-February-09			jNote	8.4800	8.5570	0.5628	0.5660	0.00
06/11/2008	JN10 On 05-February-09			jNote	8.4800	8.5570	0.5628	0.5660	0.00
06/11/2008	JN10 On 05-February-09			jNote	8.4800	8.5570	0.5628	0.5660	0.00
06/11/2008	JN10 On 05-February-09			jNote	8.4800	8.5570	0.5628	0.5660	0.00
06/11/2008	JN10 On 05-February-09			jNote	8.4800	8.5570	0.5628	0.5660	0.00
06/11/2008	JN10 On 05-February-09			jNote	8.4800	8.5570	0.5628	0.5660	0.00
06/11/2008	JN10 On 05-February-09			jNote	8.4800	8.5570	0.5628	0.5660	0.00
06/11/2008	JN10 On 07-May-09			jNote	8.3600	8.4320	0.5580	0.5612	0.00
06/11/2008	JN10 On 07-May-09			jNote	8.3600	8.4320	0.5580	0.5612	0.00
06/11/2008	JN10 On 07-May-09			jNote	8.3600	8.4320	0.5580	0.5612	0.00
06/11/2008	JN10 On 07-May-09			jNote	8.3600	8.4320	0.5580	0.5612	0.00
06/11/2008	JN10 On 07-May-09			jNote	8.3600	8.4320	0.5580	0.5612	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
06/11/2008	JN10 On 07-May-09			jNote	8.3600	8.4320	0.5580	0.5612	0.00
06/11/2008	JN10 On 07-May-09			jNote	8.3600	8.4320	0.5580	0.5612	0.00
06/11/2008	JN10 On 07-May-09			jNote	8.3600	8.4320	0.5580	0.5612	0.00
06/11/2008	JN10 On 06-August-09			jNote	8.2700	8.3380	0.5548	0.5579	0.00
06/11/2008	JN10 On 06-August-09			jNote	8.2700	8.3380	0.5548	0.5579	0.00
06/11/2008	JN10 On 06-August-09			jNote	8.2700	8.3380	0.5548	0.5579	0.00
06/11/2008	JN10 On 06-August-09			jNote	8.2700	8.3380	0.5548	0.5579	0.00
06/11/2008	JN10 On 06-August-09			jNote	8.2700	8.3380	0.5548	0.5579	0.00
06/11/2008	JN10 On 06-August-09			jNote	8.2700	8.3380	0.5548	0.5579	0.00
06/11/2008	JN10 On 06-August-09			jNote	8.2700	8.3380	0.5548	0.5579	0.00
06/11/2008	JN10 On 06-August-09			jNote	8.2700	8.3380	0.5548	0.5579	0.00
06/11/2008	JN10 On 07-November-08			jNote	8.8700	8.9320	0.5694	0.5720	0.00
06/11/2008	JN10 On 07-November-08			jNote	8.8700	8.9320	0.5694	0.5720	0.00
06/11/2008	JN10 On 07-November-08			jNote	8.8700	8.9320	0.5694	0.5720	0.00
06/11/2008	JN10 On 07-November-08			jNote	8.8700	8.9320	0.5694	0.5720	0.00
06/11/2008	JN10 On 07-November-08			jNote	8.8700	8.9320	0.5694	0.5720	0.00
06/11/2008	JN10 On 07-November-08			jNote	8.8700	8.9320	0.5694	0.5720	0.00
06/11/2008	JN10 On 07-November-08			jNote	8.8700	8.9320	0.5694	0.5720	0.00
06/11/2008	JN10 On 07-November-08			jNote	8.8700	8.9320	0.5694	0.5720	0.00
06/11/2008	JROD On 28-November-08			jRod	11.8400	11.8440	0.0098	0.0098	0.00
06/11/2008	JROD On 28-November-08			jRod	11.8400	11.8440	0.0098	0.0098	0.00
06/11/2008	JROD On 28-November-08			jRod	11.8400	11.8440	0.0098	0.0098	0.00
06/11/2008	JROD On 28-November-08			jRod	11.8400	11.8440	0.0098	0.0098	0.00
06/11/2008	JROD On 28-November-08			jRod	11.8400	11.8440	0.0098	0.0098	0.00
06/11/2008	JROD On 28-November-08			jRod	11.8400	11.8440	0.0098	0.0098	0.00
06/11/2008	JROD On 28-November-08			jRod	11.8400	11.8440	0.0098	0.0098	0.00
06/11/2008	JROD On 28-November-08			jRod	11.8400	11.8440	0.0098	0.0098	0.00
06/11/2008	JROD On 31-December-08			jRod	12.0400	12.0410	0.0103	0.0103	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
06/11/2008	JROD On 31-December-08			jRod	12.0400	12.0410	0.0103	0.0103	0.00
06/11/2008	JROD On 31-December-08			jRod	12.0400	12.0410	0.0103	0.0103	0.00
06/11/2008	JROD On 31-December-08			jRod	12.0400	12.0410	0.0103	0.0103	0.00
06/11/2008	JROD On 31-December-08			jRod	12.0400	12.0410	0.0103	0.0103	0.00
06/11/2008	JROD On 31-December-08			jRod	12.0400	12.0410	0.0103	0.0103	0.00
06/11/2008	JROD On 31-December-08			jRod	12.0400	12.0410	0.0103	0.0103	0.00
06/11/2008	JROD On 31-December-08			jRod	12.0400	12.0410	0.0103	0.0103	0.00
06/11/2008	OTH1 On 05-February-09			Index Future	267.1500	274.4540	267.1490	274.4540	0.00
06/11/2008	OTH1 On 05-February-09			Index Future	267.1500	274.4540	267.1490	274.4540	0.00
06/11/2008	OTH1 On 05-February-09			Index Future	267.1500	274.4540	267.1490	274.4540	0.00
06/11/2008	OTH1 On 05-February-09			Index Future	267.1500	274.4540	267.1490	274.4540	0.00
06/11/2008	OTH1 On 05-February-09			Index Future	267.1500	274.4540	267.1490	274.4540	0.00
06/11/2008	OTH1 On 05-February-09			Index Future	267.1500	274.4540	267.1490	274.4540	0.00
06/11/2008	OTH1 On 05-February-09			Index Future	267.1500	274.4540	267.1490	274.4540	0.00
06/11/2008	OTH1 On 05-February-09			Index Future	267.1500	274.4540	267.1490	274.4540	0.00
06/11/2008	OTH1 On 07-May-09			Index Future	274.9400	282.2950	274.9420	282.2950	0.00
06/11/2008	OTH1 On 07-May-09			Index Future	274.9400	282.2950	274.9420	282.2950	0.00
06/11/2008	OTH1 On 07-May-09			Index Future	274.9400	282.2950	274.9420	282.2950	0.00
06/11/2008	OTH1 On 07-May-09			Index Future	274.9400	282.2950	274.9420	282.2950	0.00
06/11/2008	OTH1 On 07-May-09			Index Future	274.9400	282.2950	274.9420	282.2950	0.00
06/11/2008	OTH1 On 07-May-09			Index Future	274.9400	282.2950	274.9420	282.2950	0.00
06/11/2008	OTH1 On 07-May-09			Index Future	274.9400	282.2950	274.9420	282.2950	0.00
06/11/2008	OTH1 On 07-May-09			Index Future	274.9400	282.2950	274.9420	282.2950	0.00
06/11/2008	OTH1 On 06-August-09			Index Future	282.6000	282.2950	282.6010	282.2950	3.00
06/11/2008	OTH1 On 06-August-09			Index Future	282.6000	282.2950	282.6010	282.2950	3.00
06/11/2008	OTH1 On 06-August-09			Index Future	282.6000	282.2950	282.6010	282.2950	3.00
06/11/2008	OTH1 On 06-August-09			Index Future	282.6000	282.2950	282.6010	282.2950	3.00
06/11/2008	OTH1 On 06-August-09			Index Future	282.6000	282.2950	282.6010	282.2950	3.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2008	OTH1 On 06-August-09			Index Future	282.6000	282.2950	282.6010	282.2950	3.00
06/11/2008	OTH1 On 06-August-09			Index Future	282.6000	282.2950	282.6010	282.2950	3.00
06/11/2008	OTH1 On 06-August-09			Index Future	282.6000	282.2950	282.6010	282.2950	3.00
06/11/2008	OTH1 On 06-November-08			Index Future	265.6400	266.6100	265.6370	266.6100	0.00
06/11/2008	OTH1 On 06-November-08			Index Future	265.6400	266.6100	265.6370	266.6100	0.00
06/11/2008	OTH1 On 06-November-08			Index Future	265.6400	266.6100	265.6370	266.6100	0.00
06/11/2008	OTH1 On 06-November-08			Index Future	265.6400	266.6100	265.6370	266.6100	0.00
06/11/2008	OTH1 On 06-November-08			Index Future	265.6400	266.6100	265.6370	266.6100	0.00
06/11/2008	OTH1 On 06-November-08			Index Future	265.6400	266.6100	265.6370	266.6100	0.00
06/11/2008	OTH1 On 06-November-08			Index Future	265.6400	266.6100	265.6370	266.6100	0.00
06/11/2008	OTH1 On 06-November-08			Index Future	265.6400	266.6100	265.6370	266.6100	0.00
06/11/2008	R153 On 05-February-09			Bond Future	8.6800	8.8020	111.9757	111.8010	2018.00
06/11/2008	R153 On 05-February-09			Bond Future	8.6800	8.8020	111.9757	111.8010	2018.00
06/11/2008	R153 On 05-February-09			Bond Future	8.6800	8.8020	111.9757	111.8010	2018.00
06/11/2008	R153 On 05-February-09			Bond Future	8.6800	8.8020	111.9757	111.8010	2018.00
06/11/2008	R153 On 05-February-09			Bond Future	8.6800	8.8020	111.9757	111.8010	2018.00
06/11/2008	R153 On 05-February-09			Bond Future	8.6800	8.8020	111.9757	111.8010	2018.00
06/11/2008	R153 On 05-February-09			Bond Future	8.6800	8.8020	111.9757	111.8010	2018.00
06/11/2008	R153 On 05-February-09			Bond Future	8.6800	8.8020	111.9757	111.8010	2018.00
06/11/2008	R153 On 07-May-09			Bond Future	8.1900	8.3460	108.3690	108.1769	0.00
06/11/2008	R153 On 07-May-09			Bond Future	8.1900	8.3460	108.3690	108.1769	0.00
06/11/2008	R153 On 07-May-09			Bond Future	8.1900	8.3460	108.3690	108.1769	0.00
06/11/2008	R153 On 07-May-09			Bond Future	8.1900	8.3460	108.3690	108.1769	0.00
06/11/2008	R153 On 07-May-09			Bond Future	8.1900	8.3460	108.3690	108.1769	0.00
06/11/2008	R153 On 07-May-09			Bond Future	8.1900	8.3460	108.3690	108.1769	0.00
06/11/2008	R153 On 07-May-09			Bond Future	8.1900	8.3460	108.3690	108.1769	0.00
06/11/2008	R153 On 07-May-09			Bond Future	8.1900	8.3460	108.3690	108.1769	0.00
06/11/2008	R153 On 06-August-09			Bond Future	7.5400	7.7200	111.2360	111.0541	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
06/11/2008	R153 On 06-August-09			Bond Future	7.5400	7.7200	111.2360	111.0541	0.00
06/11/2008	R153 On 06-August-09			Bond Future	7.5400	7.7200	111.2360	111.0541	0.00
06/11/2008	R153 On 06-August-09			Bond Future	7.5400	7.7200	111.2360	111.0541	0.00
06/11/2008	R153 On 06-August-09			Bond Future	7.5400	7.7200	111.2360	111.0541	0.00
06/11/2008	R153 On 06-August-09			Bond Future	7.5400	7.7200	111.2360	111.0541	0.00
06/11/2008	R153 On 06-August-09			Bond Future	7.5400	7.7200	111.2360	111.0541	0.00
06/11/2008	R153 On 06-August-09			Bond Future	7.5400	7.7200	111.2360	111.0541	0.00
06/11/2008	R153 On 06-August-09			Bond Future	7.5400	7.7200	111.2360	111.0541	0.00
06/11/2008	R153 On 06-November-08			Bond Future	9.2500	9.1860	108.6519	108.7520	0.00
06/11/2008	R153 On 06-November-08			Bond Future	9.2500	9.1860	108.6519	108.7520	0.00
06/11/2008	R153 On 06-November-08			Bond Future	9.2500	9.1860	108.6519	108.7520	0.00
06/11/2008	R153 On 06-November-08			Bond Future	9.2500	9.1860	108.6519	108.7520	0.00
06/11/2008	R153 On 06-November-08			Bond Future	9.2500	9.1860	108.6519	108.7520	0.00
06/11/2008	R153 On 06-November-08			Bond Future	9.2500	9.1860	108.6519	108.7520	0.00
06/11/2008	R153 On 06-November-08			Bond Future	9.2500	9.1860	108.6519	108.7520	0.00
06/11/2008	R153 On 06-November-08			Bond Future	9.2500	9.1860	108.6519	108.7520	0.00
06/11/2008	R157 On 05-February-09			Bond Future	8.4800	8.5510	130.4476	130.0459	5843.00
06/11/2008	R157 On 05-February-09			Bond Future	8.4800	8.5510	130.4476	130.0459	5843.00
06/11/2008	R157 On 05-February-09			Bond Future	8.4800	8.5510	130.4476	130.0459	5843.00
06/11/2008	R157 On 05-February-09			Bond Future	8.4800	8.5510	130.4476	130.0459	5843.00
06/11/2008	R157 On 05-February-09			Bond Future	8.4800	8.5510	130.4476	130.0459	5843.00
06/11/2008	R157 On 05-February-09			Bond Future	8.4800	8.5510	130.4476	130.0459	5843.00
06/11/2008	R157 On 05-February-09			Bond Future	8.4800	8.5510	130.4476	130.0459	5843.00
06/11/2008	R157 On 05-February-09			Bond Future	8.4800	8.5510	130.4476	130.0459	5843.00
06/11/2008	R157 On 07-May-09			Bond Future	8.3500	8.4110	127.0862	126.7224	1624.00
06/11/2008	R157 On 07-May-09			Bond Future	8.3500	8.4110	127.0862	126.7224	1624.00
06/11/2008	R157 On 07-May-09			Bond Future	8.3500	8.4110	127.0862	126.7224	1624.00
06/11/2008	R157 On 07-May-09			Bond Future	8.3500	8.4110	127.0862	126.7224	1624.00
06/11/2008	R157 On 07-May-09			Bond Future	8.3500	8.4110	127.0862	126.7224	1624.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2008	R157 On 07-May-09			Bond Future	8.3500	8.4110	127.0862	126.7224	1624.00
06/11/2008	R157 On 07-May-09			Bond Future	8.3500	8.4110	127.0862	126.7224	1624.00
06/11/2008	R157 On 07-May-09			Bond Future	8.3500	8.4110	127.0862	126.7224	1624.00
06/11/2008	R157 On 06-August-09			Bond Future	8.2200	8.2750	130.4224	130.0958	2500.00
06/11/2008	R157 On 06-August-09			Bond Future	8.2200	8.2750	130.4224	130.0958	2500.00
06/11/2008	R157 On 06-August-09			Bond Future	8.2200	8.2750	130.4224	130.0958	2500.00
06/11/2008	R157 On 06-August-09			Bond Future	8.2200	8.2750	130.4224	130.0958	2500.00
06/11/2008	R157 On 06-August-09			Bond Future	8.2200	8.2750	130.4224	130.0958	2500.00
06/11/2008	R157 On 06-August-09			Bond Future	8.2200	8.2750	130.4224	130.0958	2500.00
06/11/2008	R157 On 06-August-09			Bond Future	8.2200	8.2750	130.4224	130.0958	2500.00
06/11/2008	R157 On 06-August-09			Bond Future	8.2200	8.2750	130.4224	130.0958	2500.00
06/11/2008	R157 On 06-August-09			Bond Future	8.2200	8.2750	130.4224	130.0958	2500.00
06/11/2008	R157 On 06-August-09			Bond Future	8.2200	8.2750	130.4224	130.0958	2500.00
06/11/2008	R157 On 06-November-08			Bond Future	8.7200	8.6890	126.3429	126.5245	0.00
06/11/2008	R157 On 06-November-08			Bond Future	8.7200	8.6890	126.3429	126.5245	0.00
06/11/2008	R157 On 06-November-08			Bond Future	8.7200	8.6890	126.3429	126.5245	0.00
06/11/2008	R157 On 06-November-08			Bond Future	8.7200	8.6890	126.3429	126.5245	0.00
06/11/2008	R157 On 06-November-08			Bond Future	8.7200	8.6890	126.3429	126.5245	0.00
06/11/2008	R157 On 06-November-08			Bond Future	8.7200	8.6890	126.3429	126.5245	0.00
06/11/2008	R157 On 06-November-08			Bond Future	8.7200	8.6890	126.3429	126.5245	0.00
06/11/2008	R157 On 06-November-08			Bond Future	8.7200	8.6890	126.3429	126.5245	0.00
06/11/2008	R157 On 05-February-09	8.75	Call	Option on Bond Future	1653	1504	1653	1504	850.00
06/11/2008	R157 On 05-February-09	8.50	Call	Option on Bond Future	1653	1504	1653	1504	850.00
06/11/2008	R157 On 05-February-09	8.25	Call	Option on Bond Future	1653	1504	1653	1504	850.00
06/11/2008	R157 On 05-February-09	8.00	Call	Option on Bond Future	1653	1504	1653	1504	850.00
06/11/2008	R157 On 05-February-09	9.00	Call	Option on Bond Future	1653	1504	1653	1504	850.00
06/11/2008	R157 On 05-February-09	7.75	Call	Option on Bond Future	1653	1504	1653	1504	850.00
06/11/2008	R157 On 05-February-09	7.50	Call	Option on Bond Future	1653	1504	1653	1504	850.00
06/11/2008	R157 On 05-February-09	7.25	Call	Option on Bond Future	1653	1504	1653	1504	850.00
06/11/2008	R157 On 05-February-09	7.00	Call	Option on Bond Future	1653	1504	1653	1504	850.00
06/11/2008	R157 On 05-February-09	8.75	Put	Option on Bond Future	2991	3243	2991	3243	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
06/11/2008	R157 On 05-February-09	8.50	Put	Option on Bond Future	2991	3243	2991	3243	0.00
06/11/2008	R157 On 05-February-09	8.25	Put	Option on Bond Future	2991	3243	2991	3243	0.00
06/11/2008	R157 On 05-February-09	8.00	Put	Option on Bond Future	2991	3243	2991	3243	0.00
06/11/2008	R157 On 05-February-09	9.00	Put	Option on Bond Future	2991	3243	2991	3243	0.00
06/11/2008	R157 On 05-February-09	7.75	Put	Option on Bond Future	2991	3243	2991	3243	0.00
06/11/2008	R157 On 05-February-09	7.50	Put	Option on Bond Future	2991	3243	2991	3243	0.00
06/11/2008	R157 On 05-February-09	7.25	Put	Option on Bond Future	2991	3243	2991	3243	0.00
06/11/2008	R157 On 05-February-09	7.00	Put	Option on Bond Future	2991	3243	2991	3243	0.00
06/11/2008	R186 On 05-February-09			Bond Future	8.2300	8.2750	122.5533	122.0191	2874.00
06/11/2008	R186 On 05-February-09			Bond Future	8.2300	8.2750	122.5533	122.0191	2874.00
06/11/2008	R186 On 05-February-09			Bond Future	8.2300	8.2750	122.5533	122.0191	2874.00
06/11/2008	R186 On 05-February-09			Bond Future	8.2300	8.2750	122.5533	122.0191	2874.00
06/11/2008	R186 On 05-February-09			Bond Future	8.2300	8.2750	122.5533	122.0191	2874.00
06/11/2008	R186 On 05-February-09			Bond Future	8.2300	8.2750	122.5533	122.0191	2874.00
06/11/2008	R186 On 05-February-09			Bond Future	8.2300	8.2750	122.5533	122.0191	2874.00
06/11/2008	R186 On 05-February-09			Bond Future	8.2300	8.2750	122.5533	122.0191	2874.00
06/11/2008	R186 On 07-May-09			Bond Future	8.1300	8.1750	126.0433	125.5816	0.00
06/11/2008	R186 On 07-May-09			Bond Future	8.1300	8.1750	126.0433	125.5816	0.00
06/11/2008	R186 On 07-May-09			Bond Future	8.1300	8.1750	126.0433	125.5816	0.00
06/11/2008	R186 On 07-May-09			Bond Future	8.1300	8.1750	126.0433	125.5816	0.00
06/11/2008	R186 On 07-May-09			Bond Future	8.1300	8.1750	126.0433	125.5816	0.00
06/11/2008	R186 On 07-May-09			Bond Future	8.1300	8.1750	126.0433	125.5816	0.00
06/11/2008	R186 On 07-May-09			Bond Future	8.1300	8.1750	126.0433	125.5816	0.00
06/11/2008	R186 On 07-May-09			Bond Future	8.1300	8.1750	126.0433	125.5816	0.00
06/11/2008	R186 On 06-August-09			Bond Future	8.0500	8.0840	124.1929	123.8050	2500.00
06/11/2008	R186 On 06-August-09			Bond Future	8.0500	8.0840	124.1929	123.8050	2500.00
06/11/2008	R186 On 06-August-09			Bond Future	8.0500	8.0840	124.1929	123.8050	2500.00
06/11/2008	R186 On 06-August-09			Bond Future	8.0500	8.0840	124.1929	123.8050	2500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2008	R186 On 06-August-09			Bond Future	8.0500	8.0840	124.1929	123.8050	2500.00
06/11/2008	R186 On 06-August-09			Bond Future	8.0500	8.0840	124.1929	123.8050	2500.00
06/11/2008	R186 On 06-August-09			Bond Future	8.0500	8.0840	124.1929	123.8050	2500.00
06/11/2008	R186 On 06-August-09			Bond Future	8.0500	8.0840	124.1929	123.8050	2500.00
06/11/2008	R186 On 06-November-08			Bond Future	8.4200	8.3790	123.2395	123.6721	0.00
06/11/2008	R186 On 06-November-08			Bond Future	8.4200	8.3790	123.2395	123.6721	0.00
06/11/2008	R186 On 06-November-08			Bond Future	8.4200	8.3790	123.2395	123.6721	0.00
06/11/2008	R186 On 06-November-08			Bond Future	8.4200	8.3790	123.2395	123.6721	0.00
06/11/2008	R186 On 06-November-08			Bond Future	8.4200	8.3790	123.2395	123.6721	0.00
06/11/2008	R186 On 06-November-08			Bond Future	8.4200	8.3790	123.2395	123.6721	0.00
06/11/2008	R186 On 06-November-08			Bond Future	8.4200	8.3790	123.2395	123.6721	0.00
06/11/2008	R186 On 06-November-08			Bond Future	8.4200	8.3790	123.2395	123.6721	0.00
06/11/2008	R186 On 06-November-08			Bond Future	8.4200	8.3790	123.2395	123.6721	0.00
06/11/2008	R196 On 05-February-09			Bond Future	11.8800	11.7780	104.3885	104.3936	0.00
06/11/2008	R196 On 05-February-09			Bond Future	11.8800	11.7780	104.3885	104.3936	0.00
06/11/2008	R196 On 05-February-09			Bond Future	11.8800	11.7780	104.3885	104.3936	0.00
06/11/2008	R196 On 05-February-09			Bond Future	11.8800	11.7780	104.3885	104.3936	0.00
06/11/2008	R196 On 05-February-09			Bond Future	11.8800	11.7780	104.3885	104.3936	0.00
06/11/2008	R196 On 05-February-09			Bond Future	11.8800	11.7780	104.3885	104.3936	0.00
06/11/2008	R196 On 05-February-09			Bond Future	11.8800	11.7780	104.3885	104.3936	0.00
06/11/2008	R196 On 05-February-09			Bond Future	11.8800	11.7780	104.3885	104.3936	0.00
06/11/2008	R196 On 07-May-09			Bond Future	11.3400	11.3100	101.5267	101.5361	0.00
06/11/2008	R196 On 07-May-09			Bond Future	11.3400	11.3100	101.5267	101.5361	0.00
06/11/2008	R196 On 07-May-09			Bond Future	11.3400	11.3100	101.5267	101.5361	0.00
06/11/2008	R196 On 07-May-09			Bond Future	11.3400	11.3100	101.5267	101.5361	0.00
06/11/2008	R196 On 07-May-09			Bond Future	11.3400	11.3100	101.5267	101.5361	0.00
06/11/2008	R196 On 07-May-09			Bond Future	11.3400	11.3100	101.5267	101.5361	0.00
06/11/2008	R196 On 07-May-09			Bond Future	11.3400	11.3100	101.5267	101.5361	0.00
06/11/2008	R196 On 07-May-09			Bond Future	11.3400	11.3100	101.5267	101.5361	0.00
06/11/2008	R196 On 07-May-09			Bond Future	11.3400	11.3100	101.5267	101.5361	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
06/11/2008	R196 On 06-November-08			Bond Future	10.8500	12.3070	101.7061	101.2778	0.00
06/11/2008	R196 On 06-November-08			Bond Future	10.8500	12.3070	101.7061	101.2778	0.00
06/11/2008	R196 On 06-November-08			Bond Future	10.8500	12.3070	101.7061	101.2778	0.00
06/11/2008	R196 On 06-November-08			Bond Future	10.8500	12.3070	101.7061	101.2778	0.00
06/11/2008	R196 On 06-November-08			Bond Future	10.8500	12.3070	101.7061	101.2778	0.00
06/11/2008	R196 On 06-November-08			Bond Future	10.8500	12.3070	101.7061	101.2778	0.00
06/11/2008	R196 On 06-November-08			Bond Future	10.8500	12.3070	101.7061	101.2778	0.00
06/11/2008	R196 On 06-November-08			Bond Future	10.8500	12.3070	101.7061	101.2778	0.00
06/11/2008	R201 On 05-February-09			Bond Future	8.5800	8.6390	101.9869	101.7095	2.00
06/11/2008	R201 On 05-February-09			Bond Future	8.5800	8.6390	101.9869	101.7095	2.00
06/11/2008	R201 On 05-February-09			Bond Future	8.5800	8.6390	101.9869	101.7095	2.00
06/11/2008	R201 On 05-February-09			Bond Future	8.5800	8.6390	101.9869	101.7095	2.00
06/11/2008	R201 On 05-February-09			Bond Future	8.5800	8.6390	101.9869	101.7095	2.00
06/11/2008	R201 On 05-February-09			Bond Future	8.5800	8.6390	101.9869	101.7095	2.00
06/11/2008	R201 On 05-February-09			Bond Future	8.5800	8.6390	101.9869	101.7095	2.00
06/11/2008	R201 On 05-February-09			Bond Future	8.5800	8.6390	101.9869	101.7095	2.00
06/11/2008	R201 On 07-May-09			Bond Future	8.4100	8.4600	104.8852	104.6722	0.00
06/11/2008	R201 On 07-May-09			Bond Future	8.4100	8.4600	104.8852	104.6722	0.00
06/11/2008	R201 On 07-May-09			Bond Future	8.4100	8.4600	104.8852	104.6722	0.00
06/11/2008	R201 On 07-May-09			Bond Future	8.4100	8.4600	104.8852	104.6722	0.00
06/11/2008	R201 On 07-May-09			Bond Future	8.4100	8.4600	104.8852	104.6722	0.00
06/11/2008	R201 On 07-May-09			Bond Future	8.4100	8.4600	104.8852	104.6722	0.00
06/11/2008	R201 On 07-May-09			Bond Future	8.4100	8.4600	104.8852	104.6722	0.00
06/11/2008	R201 On 07-May-09			Bond Future	8.4100	8.4600	104.8852	104.6722	0.00
06/11/2008	R201 On 06-August-09			Bond Future	8.2500	8.2860	103.3472	103.2004	0.00
06/11/2008	R201 On 06-August-09			Bond Future	8.2500	8.2860	103.3472	103.2004	0.00
06/11/2008	R201 On 06-August-09			Bond Future	8.2500	8.2860	103.3472	103.2004	0.00
06/11/2008	R201 On 06-August-09			Bond Future	8.2500	8.2860	103.3472	103.2004	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
06/11/2008	R201 On 06-August-09			Bond Future	8.2500	8.2860	103.3472	103.2004	0.00
06/11/2008	R201 On 06-August-09			Bond Future	8.2500	8.2860	103.3472	103.2004	0.00
06/11/2008	R201 On 06-August-09			Bond Future	8.2500	8.2860	103.3472	103.2004	0.00
06/11/2008	R201 On 06-August-09			Bond Future	8.2500	8.2860	103.3472	103.2004	0.00
06/11/2008	R201 On 06-November-08			Bond Future	8.8500	8.8180	102.9383	103.0866	0.00
06/11/2008	R201 On 06-November-08			Bond Future	8.8500	8.8180	102.9383	103.0866	0.00
06/11/2008	R201 On 06-November-08			Bond Future	8.8500	8.8180	102.9383	103.0866	0.00
06/11/2008	R201 On 06-November-08			Bond Future	8.8500	8.8180	102.9383	103.0866	0.00
06/11/2008	R201 On 06-November-08			Bond Future	8.8500	8.8180	102.9383	103.0866	0.00
06/11/2008	R201 On 06-November-08			Bond Future	8.8500	8.8180	102.9383	103.0866	0.00
06/11/2008	R201 On 06-November-08			Bond Future	8.8500	8.8180	102.9383	103.0866	0.00
06/11/2008	R201 On 06-November-08			Bond Future	8.8500	8.8180	102.9383	103.0866	0.00
06/11/2008	R201 On 06-November-08			Bond Future	8.8500	8.8180	102.9383	103.0866	0.00
06/11/2008	R201 On 06-November-08			Bond Future	8.8500	8.8180	102.9383	103.0866	0.00
06/11/2008	R203 On 05-February-09			Bond Future	8.5000	8.5730	101.8515	101.4241	0.00
06/11/2008	R203 On 05-February-09			Bond Future	8.5000	8.5730	101.8515	101.4241	0.00
06/11/2008	R203 On 05-February-09			Bond Future	8.5000	8.5730	101.8515	101.4241	0.00
06/11/2008	R203 On 05-February-09			Bond Future	8.5000	8.5730	101.8515	101.4241	0.00
06/11/2008	R203 On 05-February-09			Bond Future	8.5000	8.5730	101.8515	101.4241	0.00
06/11/2008	R203 On 05-February-09			Bond Future	8.5000	8.5730	101.8515	101.4241	0.00
06/11/2008	R203 On 05-February-09			Bond Future	8.5000	8.5730	101.8515	101.4241	0.00
06/11/2008	R203 On 05-February-09			Bond Future	8.5000	8.5730	101.8515	101.4241	0.00
06/11/2008	R203 On 07-May-09			Bond Future	8.3800	8.4370	100.5423	100.1779	0.00
06/11/2008	R203 On 07-May-09			Bond Future	8.3800	8.4370	100.5423	100.1779	0.00
06/11/2008	R203 On 07-May-09			Bond Future	8.3800	8.4370	100.5423	100.1779	0.00
06/11/2008	R203 On 07-May-09			Bond Future	8.3800	8.4370	100.5423	100.1779	0.00
06/11/2008	R203 On 07-May-09			Bond Future	8.3800	8.4370	100.5423	100.1779	0.00
06/11/2008	R203 On 07-May-09			Bond Future	8.3800	8.4370	100.5423	100.1779	0.00
06/11/2008	R203 On 07-May-09			Bond Future	8.3800	8.4370	100.5423	100.1779	0.00
06/11/2008	R203 On 07-May-09			Bond Future	8.3800	8.4370	100.5423	100.1779	0.00
06/11/2008	R203 On 07-May-09			Bond Future	8.3800	8.4370	100.5423	100.1779	0.00
06/11/2008	R203 On 07-May-09			Bond Future	8.3800	8.4370	100.5423	100.1779	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
06/11/2008	R203 On 06-August-09			Bond Future	8.2500	8.3060	103.3327	103.0248	0.00
06/11/2008	R203 On 06-August-09			Bond Future	8.2500	8.3060	103.3327	103.0248	0.00
06/11/2008	R203 On 06-August-09			Bond Future	8.2500	8.3060	103.3327	103.0248	0.00
06/11/2008	R203 On 06-August-09			Bond Future	8.2500	8.3060	103.3327	103.0248	0.00
06/11/2008	R203 On 06-August-09			Bond Future	8.2500	8.3060	103.3327	103.0248	0.00
06/11/2008	R203 On 06-August-09			Bond Future	8.2500	8.3060	103.3327	103.0248	0.00
06/11/2008	R203 On 06-August-09			Bond Future	8.2500	8.3060	103.3327	103.0248	0.00
06/11/2008	R203 On 06-August-09			Bond Future	8.2500	8.3060	103.3327	103.0248	0.00
06/11/2008	R203 On 06-August-09			Bond Future	8.2500	8.3060	103.3327	103.0248	0.00
06/11/2008	R203 On 06-November-08			Bond Future	8.7300	8.7090	98.3645	98.4898	0.00
06/11/2008	R203 On 06-November-08			Bond Future	8.7300	8.7090	98.3645	98.4898	0.00
06/11/2008	R203 On 06-November-08			Bond Future	8.7300	8.7090	98.3645	98.4898	0.00
06/11/2008	R203 On 06-November-08			Bond Future	8.7300	8.7090	98.3645	98.4898	0.00
06/11/2008	R203 On 06-November-08			Bond Future	8.7300	8.7090	98.3645	98.4898	0.00
06/11/2008	R203 On 06-November-08			Bond Future	8.7300	8.7090	98.3645	98.4898	0.00
06/11/2008	R203 On 06-November-08			Bond Future	8.7300	8.7090	98.3645	98.4898	0.00
06/11/2008	R203 On 06-November-08			Bond Future	8.7300	8.7090	98.3645	98.4898	0.00
06/11/2008	R204 On 05-February-09			Bond Future	8.5100	8.5830	97.7333	97.2774	9.00
06/11/2008	R204 On 05-February-09			Bond Future	8.5100	8.5830	97.7333	97.2774	9.00
06/11/2008	R204 On 05-February-09			Bond Future	8.5100	8.5830	97.7333	97.2774	9.00
06/11/2008	R204 On 05-February-09			Bond Future	8.5100	8.5830	97.7333	97.2774	9.00
06/11/2008	R204 On 05-February-09			Bond Future	8.5100	8.5830	97.7333	97.2774	9.00
06/11/2008	R204 On 05-February-09			Bond Future	8.5100	8.5830	97.7333	97.2774	9.00
06/11/2008	R204 On 05-February-09			Bond Future	8.5100	8.5830	97.7333	97.2774	9.00
06/11/2008	R204 On 05-February-09			Bond Future	8.5100	8.5830	97.7333	97.2774	9.00
06/11/2008	R204 On 07-May-09			Bond Future	8.4000	8.4620	100.5108	100.1088	0.00
06/11/2008	R204 On 07-May-09			Bond Future	8.4000	8.4620	100.5108	100.1088	0.00
06/11/2008	R204 On 07-May-09			Bond Future	8.4000	8.4620	100.5108	100.1088	0.00
06/11/2008	R204 On 07-May-09			Bond Future	8.4000	8.4620	100.5108	100.1088	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
06/11/2008	R204 On 07-May-09			Bond Future	8.4000	8.4620	100.5108	100.1088	0.00
06/11/2008	R204 On 07-May-09			Bond Future	8.4000	8.4620	100.5108	100.1088	0.00
06/11/2008	R204 On 07-May-09			Bond Future	8.4000	8.4620	100.5108	100.1088	0.00
06/11/2008	R204 On 07-May-09			Bond Future	8.4000	8.4620	100.5108	100.1088	0.00
06/11/2008	R204 On 06-August-09			Bond Future	8.2900	8.3480	99.2324	98.8905	0.00
06/11/2008	R204 On 06-August-09			Bond Future	8.2900	8.3480	99.2324	98.8905	0.00
06/11/2008	R204 On 06-August-09			Bond Future	8.2900	8.3480	99.2324	98.8905	0.00
06/11/2008	R204 On 06-August-09			Bond Future	8.2900	8.3480	99.2324	98.8905	0.00
06/11/2008	R204 On 06-August-09			Bond Future	8.2900	8.3480	99.2324	98.8905	0.00
06/11/2008	R204 On 06-August-09			Bond Future	8.2900	8.3480	99.2324	98.8905	0.00
06/11/2008	R204 On 06-August-09			Bond Future	8.2900	8.3480	99.2324	98.8905	0.00
06/11/2008	R204 On 06-August-09			Bond Future	8.2900	8.3480	99.2324	98.8905	0.00
06/11/2008	R204 On 06-August-09			Bond Future	8.2900	8.3480	99.2324	98.8905	0.00
06/11/2008	R204 On 06-August-09			Bond Future	8.2900	8.3480	99.2324	98.8905	0.00
06/11/2008	R204 On 06-August-09			Bond Future	8.2900	8.3480	99.2324	98.8905	0.00
06/11/2008	R204 On 06-November-08			Bond Future	8.7300	8.7090	98.2740	98.4089	0.00
06/11/2008	R204 On 06-November-08			Bond Future	8.7300	8.7090	98.2740	98.4089	0.00
06/11/2008	R204 On 06-November-08			Bond Future	8.7300	8.7090	98.2740	98.4089	0.00
06/11/2008	R204 On 06-November-08			Bond Future	8.7300	8.7090	98.2740	98.4089	0.00
06/11/2008	R204 On 06-November-08			Bond Future	8.7300	8.7090	98.2740	98.4089	0.00
06/11/2008	R204 On 06-November-08			Bond Future	8.7300	8.7090	98.2740	98.4089	0.00
06/11/2008	R204 On 06-November-08			Bond Future	8.7300	8.7090	98.2740	98.4089	0.00
06/11/2008	R204 On 06-November-08			Bond Future	8.7300	8.7090	98.2740	98.4089	0.00
06/11/2008	R204 On 06-November-08			Bond Future	8.7300	8.7090	98.2740	98.4089	0.00
06/11/2008	R206 On 05-February-09			Bond Future	8.5600	8.6250	96.3272	96.0888	1730.00
06/11/2008	R206 On 05-February-09			Bond Future	8.5600	8.6250	96.3272	96.0888	1730.00
06/11/2008	R206 On 05-February-09			Bond Future	8.5600	8.6250	96.3272	96.0888	1730.00
06/11/2008	R206 On 05-February-09			Bond Future	8.5600	8.6250	96.3272	96.0888	1730.00
06/11/2008	R206 On 05-February-09			Bond Future	8.5600	8.6250	96.3272	96.0888	1730.00
06/11/2008	R206 On 05-February-09			Bond Future	8.5600	8.6250	96.3272	96.0888	1730.00
06/11/2008	R206 On 05-February-09			Bond Future	8.5600	8.6250	96.3272	96.0888	1730.00
06/11/2008	R206 On 05-February-09			Bond Future	8.5600	8.6250	96.3272	96.0888	1730.00
06/11/2008	R206 On 05-February-09			Bond Future	8.5600	8.6250	96.3272	96.0888	1730.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2008	R206 On 07-May-09			Bond Future	8.3800	8.4250	99.0622	98.8908	0.00
06/11/2008	R206 On 07-May-09			Bond Future	8.3800	8.4250	99.0622	98.8908	0.00
06/11/2008	R206 On 07-May-09			Bond Future	8.3800	8.4250	99.0622	98.8908	0.00
06/11/2008	R206 On 07-May-09			Bond Future	8.3800	8.4250	99.0622	98.8908	0.00
06/11/2008	R206 On 07-May-09			Bond Future	8.3800	8.4250	99.0622	98.8908	0.00
06/11/2008	R206 On 07-May-09			Bond Future	8.3800	8.4250	99.0622	98.8908	0.00
06/11/2008	R206 On 07-May-09			Bond Future	8.3800	8.4250	99.0622	98.8908	0.00
06/11/2008	R206 On 07-May-09			Bond Future	8.3800	8.4250	99.0622	98.8908	0.00
06/11/2008	R206 On 06-August-09			Bond Future	8.1900	8.2250	98.0284	97.9171	0.00
06/11/2008	R206 On 06-August-09			Bond Future	8.1900	8.2250	98.0284	97.9171	0.00
06/11/2008	R206 On 06-August-09			Bond Future	8.1900	8.2250	98.0284	97.9171	0.00
06/11/2008	R206 On 06-August-09			Bond Future	8.1900	8.2250	98.0284	97.9171	0.00
06/11/2008	R206 On 06-August-09			Bond Future	8.1900	8.2250	98.0284	97.9171	0.00
06/11/2008	R206 On 06-August-09			Bond Future	8.1900	8.2250	98.0284	97.9171	0.00
06/11/2008	R206 On 06-August-09			Bond Future	8.1900	8.2250	98.0284	97.9171	0.00
06/11/2008	R206 On 06-August-09			Bond Future	8.1900	8.2250	98.0284	97.9171	0.00
06/11/2008	R206 On 06-August-09			Bond Future	8.1900	8.2250	98.0284	97.9171	0.00
06/11/2008	R206 On 06-August-09			Bond Future	8.1900	8.2250	98.0284	97.9171	0.00
06/11/2008	R206 On 06-November-08			Bond Future	8.8600	8.8280	96.8562	96.9825	0.00
06/11/2008	R206 On 06-November-08			Bond Future	8.8600	8.8280	96.8562	96.9825	0.00
06/11/2008	R206 On 06-November-08			Bond Future	8.8600	8.8280	96.8562	96.9825	0.00
06/11/2008	R206 On 06-November-08			Bond Future	8.8600	8.8280	96.8562	96.9825	0.00
06/11/2008	R206 On 06-November-08			Bond Future	8.8600	8.8280	96.8562	96.9825	0.00
06/11/2008	R206 On 06-November-08			Bond Future	8.8600	8.8280	96.8562	96.9825	0.00
06/11/2008	R206 On 06-November-08			Bond Future	8.8600	8.8280	96.8562	96.9825	0.00
06/11/2008	R206 On 06-November-08			Bond Future	8.8600	8.8280	96.8562	96.9825	0.00
06/11/2008	R206 On 06-November-08			Bond Future	8.8600	8.8280	96.8562	96.9825	0.00
06/11/2008	R206 On 06-November-08			Bond Future	8.8600	8.8280	96.8562	96.9825	0.00
06/11/2008	R207 On 05-February-09			Bond Future	8.5100	8.5710	91.6541	91.2587	0.00
06/11/2008	R207 On 05-February-09			Bond Future	8.5100	8.5710	91.6541	91.2587	0.00
06/11/2008	R207 On 05-February-09			Bond Future	8.5100	8.5710	91.6541	91.2587	0.00
06/11/2008	R207 On 05-February-09			Bond Future	8.5100	8.5710	91.6541	91.2587	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
06/11/2008	R207 On 05-February-09			Bond Future	8.5100	8.5710	91.6541	91.2587	0.00
06/11/2008	R207 On 05-February-09			Bond Future	8.5100	8.5710	91.6541	91.2587	0.00
06/11/2008	R207 On 05-February-09			Bond Future	8.5100	8.5710	91.6541	91.2587	0.00
06/11/2008	R207 On 05-February-09			Bond Future	8.5100	8.5710	91.6541	91.2587	0.00
06/11/2008	R207 On 07-May-09			Bond Future	8.4100	8.4620	94.2633	93.9151	0.00
06/11/2008	R207 On 07-May-09			Bond Future	8.4100	8.4620	94.2633	93.9151	0.00
06/11/2008	R207 On 07-May-09			Bond Future	8.4100	8.4620	94.2633	93.9151	0.00
06/11/2008	R207 On 07-May-09			Bond Future	8.4100	8.4620	94.2633	93.9151	0.00
06/11/2008	R207 On 07-May-09			Bond Future	8.4100	8.4620	94.2633	93.9151	0.00
06/11/2008	R207 On 07-May-09			Bond Future	8.4100	8.4620	94.2633	93.9151	0.00
06/11/2008	R207 On 07-May-09			Bond Future	8.4100	8.4620	94.2633	93.9151	0.00
06/11/2008	R207 On 07-May-09			Bond Future	8.4100	8.4620	94.2633	93.9151	0.00
06/11/2008	R207 On 06-August-09			Bond Future	8.3100	8.3580	93.2192	92.9316	0.00
06/11/2008	R207 On 06-August-09			Bond Future	8.3100	8.3580	93.2192	92.9316	0.00
06/11/2008	R207 On 06-August-09			Bond Future	8.3100	8.3580	93.2192	92.9316	0.00
06/11/2008	R207 On 06-August-09			Bond Future	8.3100	8.3580	93.2192	92.9316	0.00
06/11/2008	R207 On 06-August-09			Bond Future	8.3100	8.3580	93.2192	92.9316	0.00
06/11/2008	R207 On 06-August-09			Bond Future	8.3100	8.3580	93.2192	92.9316	0.00
06/11/2008	R207 On 06-August-09			Bond Future	8.3100	8.3580	93.2192	92.9316	0.00
06/11/2008	R207 On 06-August-09			Bond Future	8.3100	8.3580	93.2192	92.9316	0.00
06/11/2008	R207 On 06-August-09			Bond Future	8.3100	8.3580	93.2192	92.9316	0.00
06/11/2008	R207 On 06-November-08			Bond Future	8.7200	8.6890	91.9956	92.1664	0.00
06/11/2008	R207 On 06-November-08			Bond Future	8.7200	8.6890	91.9956	92.1664	0.00
06/11/2008	R207 On 06-November-08			Bond Future	8.7200	8.6890	91.9956	92.1664	0.00
06/11/2008	R207 On 06-November-08			Bond Future	8.7200	8.6890	91.9956	92.1664	0.00
06/11/2008	R207 On 06-November-08			Bond Future	8.7200	8.6890	91.9956	92.1664	0.00
06/11/2008	R207 On 06-November-08			Bond Future	8.7200	8.6890	91.9956	92.1664	0.00
06/11/2008	R207 On 06-November-08			Bond Future	8.7200	8.6890	91.9956	92.1664	0.00
06/11/2008	R207 On 06-November-08			Bond Future	8.7200	8.6890	91.9956	92.1664	0.00
06/11/2008	R207 On 06-November-08			Bond Future	8.7200	8.6890	91.9956	92.1664	0.00
06/11/2008	R207 On 06-November-08			Bond Future	8.7200	8.6890	91.9956	92.1664	0.00
06/11/2008	R207 On 06-November-08			Bond Future	8.7200	8.6890	91.9956	92.1664	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
06/11/2008	R208 On 05-February-09			Bond Future	8.4700	8.5290	89.5940	89.1646	0.00
06/11/2008	R208 On 05-February-09			Bond Future	8.4700	8.5290	89.5940	89.1646	0.00
06/11/2008	R208 On 05-February-09			Bond Future	8.4700	8.5290	89.5940	89.1646	0.00
06/11/2008	R208 On 05-February-09			Bond Future	8.4700	8.5290	89.5940	89.1646	0.00
06/11/2008	R208 On 05-February-09			Bond Future	8.4700	8.5290	89.5940	89.1646	0.00
06/11/2008	R208 On 05-February-09			Bond Future	8.4700	8.5290	89.5940	89.1646	0.00
06/11/2008	R208 On 05-February-09			Bond Future	8.4700	8.5290	89.5940	89.1646	0.00
06/11/2008	R208 On 05-February-09			Bond Future	8.4700	8.5290	89.5940	89.1646	0.00
06/11/2008	R208 On 07-May-09			Bond Future	8.3700	8.4370	88.7182	88.2551	0.00
06/11/2008	R208 On 07-May-09			Bond Future	8.3700	8.4370	88.7182	88.2551	0.00
06/11/2008	R208 On 07-May-09			Bond Future	8.3700	8.4370	88.7182	88.2551	0.00
06/11/2008	R208 On 07-May-09			Bond Future	8.3700	8.4370	88.7182	88.2551	0.00
06/11/2008	R208 On 07-May-09			Bond Future	8.3700	8.4370	88.7182	88.2551	0.00
06/11/2008	R208 On 07-May-09			Bond Future	8.3700	8.4370	88.7182	88.2551	0.00
06/11/2008	R208 On 07-May-09			Bond Future	8.3700	8.4370	88.7182	88.2551	0.00
06/11/2008	R208 On 07-May-09			Bond Future	8.3700	8.4370	88.7182	88.2551	0.00
06/11/2008	R208 On 06-August-09			Bond Future	8.3200	8.3890	90.9179	90.4305	0.00
06/11/2008	R208 On 06-August-09			Bond Future	8.3200	8.3890	90.9179	90.4305	0.00
06/11/2008	R208 On 06-August-09			Bond Future	8.3200	8.3890	90.9179	90.4305	0.00
06/11/2008	R208 On 06-August-09			Bond Future	8.3200	8.3890	90.9179	90.4305	0.00
06/11/2008	R208 On 06-August-09			Bond Future	8.3200	8.3890	90.9179	90.4305	0.00
06/11/2008	R208 On 06-August-09			Bond Future	8.3200	8.3890	90.9179	90.4305	0.00
06/11/2008	R208 On 06-August-09			Bond Future	8.3200	8.3890	90.9179	90.4305	0.00
06/11/2008	R208 On 06-August-09			Bond Future	8.3200	8.3890	90.9179	90.4305	0.00
06/11/2008	R208 On 06-August-09			Bond Future	8.3200	8.3890	90.9179	90.4305	0.00
06/11/2008	R208 On 06-November-08			Bond Future	8.7200	8.6490	86.0581	86.5038	0.00
06/11/2008	R208 On 06-November-08			Bond Future	8.7200	8.6490	86.0581	86.5038	0.00
06/11/2008	R208 On 06-November-08			Bond Future	8.7200	8.6490	86.0581	86.5038	0.00
06/11/2008	R208 On 06-November-08			Bond Future	8.7200	8.6490	86.0581	86.5038	0.00
06/11/2008	R208 On 06-November-08			Bond Future	8.7200	8.6490	86.0581	86.5038	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
06/11/2008	R208 On 06-November-08			Bond Future	8.7200	8.6490	86.0581	86.5038	0.00
06/11/2008	R208 On 06-November-08			Bond Future	8.7200	8.6490	86.0581	86.5038	0.00
06/11/2008	R208 On 06-November-08			Bond Future	8.7200	8.6490	86.0581	86.5038	0.00
06/11/2008	R209 On 05-February-09			Bond Future	7.8400	7.9020	84.4888	83.9183	5545.00
06/11/2008	R209 On 05-February-09			Bond Future	7.8400	7.9020	84.4888	83.9183	5545.00
06/11/2008	R209 On 05-February-09			Bond Future	7.8400	7.9020	84.4888	83.9183	5545.00
06/11/2008	R209 On 05-February-09			Bond Future	7.8400	7.9020	84.4888	83.9183	5545.00
06/11/2008	R209 On 05-February-09			Bond Future	7.8400	7.9020	84.4888	83.9183	5545.00
06/11/2008	R209 On 05-February-09			Bond Future	7.8400	7.9020	84.4888	83.9183	5545.00
06/11/2008	R209 On 05-February-09			Bond Future	7.8400	7.9020	84.4888	83.9183	5545.00
06/11/2008	R209 On 05-February-09			Bond Future	7.8400	7.9020	84.4888	83.9183	5545.00
06/11/2008	R209 On 07-May-09			Bond Future	7.7600	7.8190	83.7222	83.1923	0.00
06/11/2008	R209 On 07-May-09			Bond Future	7.7600	7.8190	83.7222	83.1923	0.00
06/11/2008	R209 On 07-May-09			Bond Future	7.7600	7.8190	83.7222	83.1923	0.00
06/11/2008	R209 On 07-May-09			Bond Future	7.7600	7.8190	83.7222	83.1923	0.00
06/11/2008	R209 On 07-May-09			Bond Future	7.7600	7.8190	83.7222	83.1923	0.00
06/11/2008	R209 On 07-May-09			Bond Future	7.7600	7.8190	83.7222	83.1923	0.00
06/11/2008	R209 On 07-May-09			Bond Future	7.7600	7.8190	83.7222	83.1923	0.00
06/11/2008	R209 On 07-May-09			Bond Future	7.7600	7.8190	83.7222	83.1923	0.00
06/11/2008	R209 On 06-August-09			Bond Future	7.6900	7.7420	86.0411	85.5537	0.00
06/11/2008	R209 On 06-August-09			Bond Future	7.6900	7.7420	86.0411	85.5537	0.00
06/11/2008	R209 On 06-August-09			Bond Future	7.6900	7.7420	86.0411	85.5537	0.00
06/11/2008	R209 On 06-August-09			Bond Future	7.6900	7.7420	86.0411	85.5537	0.00
06/11/2008	R209 On 06-August-09			Bond Future	7.6900	7.7420	86.0411	85.5537	0.00
06/11/2008	R209 On 06-August-09			Bond Future	7.6900	7.7420	86.0411	85.5537	0.00
06/11/2008	R209 On 06-August-09			Bond Future	7.6900	7.7420	86.0411	85.5537	0.00
06/11/2008	R209 On 06-August-09			Bond Future	7.6900	7.7420	86.0411	85.5537	0.00
06/11/2008	R209 On 06-August-09			Bond Future	7.6900	7.7420	86.0411	85.5537	0.00
06/11/2008	R209 On 06-November-08			Bond Future	8.0300	7.9890	81.1563	81.4907	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
06/11/2008	R209 On 06-November-08			Bond Future	8.0300	7.9890	81.1563	81.4907	0.00
06/11/2008	R209 On 06-November-08			Bond Future	8.0300	7.9890	81.1563	81.4907	0.00
06/11/2008	R209 On 06-November-08			Bond Future	8.0300	7.9890	81.1563	81.4907	0.00
06/11/2008	R209 On 06-November-08			Bond Future	8.0300	7.9890	81.1563	81.4907	0.00
06/11/2008	R209 On 06-November-08			Bond Future	8.0300	7.9890	81.1563	81.4907	0.00
06/11/2008	R209 On 06-November-08			Bond Future	8.0300	7.9890	81.1563	81.4907	0.00
06/11/2008	R209 On 06-November-08			Bond Future	8.0300	7.9890	81.1563	81.4907	0.00
06/11/2008	TRT1 On 05-February-09			Index Future	275.1400	282.5500	275.1350	282.5500	0.00
06/11/2008	TRT1 On 05-February-09			Index Future	275.1400	282.5500	275.1350	282.5500	0.00
06/11/2008	TRT1 On 05-February-09			Index Future	275.1400	282.5500	275.1350	282.5500	0.00
06/11/2008	TRT1 On 05-February-09			Index Future	275.1400	282.5500	275.1350	282.5500	0.00
06/11/2008	TRT1 On 05-February-09			Index Future	275.1400	282.5500	275.1350	282.5500	0.00
06/11/2008	TRT1 On 05-February-09			Index Future	275.1400	282.5500	275.1350	282.5500	0.00
06/11/2008	TRT1 On 05-February-09			Index Future	275.1400	282.5500	275.1350	282.5500	0.00
06/11/2008	TRT1 On 05-February-09			Index Future	275.1400	282.5500	275.1350	282.5500	0.00
06/11/2008	TRT1 On 07-May-09			Index Future	283.1600	290.6220	283.1600	290.6220	0.00
06/11/2008	TRT1 On 07-May-09			Index Future	283.1600	290.6220	283.1600	290.6220	0.00
06/11/2008	TRT1 On 07-May-09			Index Future	283.1600	290.6220	283.1600	290.6220	0.00
06/11/2008	TRT1 On 07-May-09			Index Future	283.1600	290.6220	283.1600	290.6220	0.00
06/11/2008	TRT1 On 07-May-09			Index Future	283.1600	290.6220	283.1600	290.6220	0.00
06/11/2008	TRT1 On 07-May-09			Index Future	283.1600	290.6220	283.1600	290.6220	0.00
06/11/2008	TRT1 On 07-May-09			Index Future	283.1600	290.6220	283.1600	290.6220	0.00
06/11/2008	TRT1 On 06-August-09			Index Future	291.0500	290.6220	291.0490	290.6220	100.00
06/11/2008	TRT1 On 06-August-09			Index Future	291.0500	290.6220	291.0490	290.6220	100.00
06/11/2008	TRT1 On 06-August-09			Index Future	291.0500	290.6220	291.0490	290.6220	100.00
06/11/2008	TRT1 On 06-August-09			Index Future	291.0500	290.6220	291.0490	290.6220	100.00
06/11/2008	TRT1 On 06-August-09			Index Future	291.0500	290.6220	291.0490	290.6220	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2008	TRT1 On 06-August-09			Index Future	291.0500	290.6220	291.0490	290.6220	100.00
06/11/2008	TRT1 On 06-August-09			Index Future	291.0500	290.6220	291.0490	290.6220	100.00
06/11/2008	TRT1 On 06-August-09			Index Future	291.0500	290.6220	291.0490	290.6220	100.00
06/11/2008	TRT1 On 06-November-08			Index Future	274.5700	274.4750	274.5690	274.4750	0.00
06/11/2008	TRT1 On 06-November-08			Index Future	274.5700	274.4750	274.5690	274.4750	0.00
06/11/2008	TRT1 On 06-November-08			Index Future	274.5700	274.4750	274.5690	274.4750	0.00
06/11/2008	TRT1 On 06-November-08			Index Future	274.5700	274.4750	274.5690	274.4750	0.00
06/11/2008	TRT1 On 06-November-08			Index Future	274.5700	274.4750	274.5690	274.4750	0.00
06/11/2008	TRT1 On 06-November-08			Index Future	274.5700	274.4750	274.5690	274.4750	0.00
06/11/2008	TRT1 On 06-November-08			Index Future	274.5700	274.4750	274.5690	274.4750	0.00
06/11/2008	TRT1 On 06-November-08			Index Future	274.5700	274.4750	274.5690	274.4750	0.00
06/11/2008	ZAAD On 16-March-09			Currency Future	6.9300	6.8756	6.9273	6.8756	1636.00
06/11/2008	ZAAD On 16-March-09			Currency Future	6.9300	6.8756	6.9273	6.8756	1636.00
06/11/2008	ZAAD On 16-March-09			Currency Future	6.9300	6.8756	6.9273	6.8756	1636.00
06/11/2008	ZAAD On 16-March-09			Currency Future	6.9300	6.8756	6.9273	6.8756	1636.00
06/11/2008	ZAAD On 16-March-09			Currency Future	6.9300	6.8756	6.9273	6.8756	1636.00
06/11/2008	ZAAD On 16-March-09			Currency Future	6.9300	6.8756	6.9273	6.8756	1636.00
06/11/2008	ZAAD On 16-March-09			Currency Future	6.9300	6.8756	6.9273	6.8756	1636.00
06/11/2008	ZAAD On 16-March-09			Currency Future	6.9300	6.8756	6.9273	6.8756	1636.00
06/11/2008	ZAAD On 12-June-09			Currency Future	7.0500	6.9877	7.0450	6.9877	600.00
06/11/2008	ZAAD On 12-June-09			Currency Future	7.0500	6.9877	7.0450	6.9877	600.00
06/11/2008	ZAAD On 12-June-09			Currency Future	7.0500	6.9877	7.0450	6.9877	600.00
06/11/2008	ZAAD On 12-June-09			Currency Future	7.0500	6.9877	7.0450	6.9877	600.00
06/11/2008	ZAAD On 12-June-09			Currency Future	7.0500	6.9877	7.0450	6.9877	600.00
06/11/2008	ZAAD On 12-June-09			Currency Future	7.0500	6.9877	7.0450	6.9877	600.00
06/11/2008	ZAAD On 12-June-09			Currency Future	7.0500	6.9877	7.0450	6.9877	600.00
06/11/2008	ZAAD On 12-June-09			Currency Future	7.0500	6.9877	7.0450	6.9877	600.00
06/11/2008	ZAAD On 12-June-09			Currency Future	7.0500	6.9877	7.0450	6.9877	600.00
06/11/2008	ZAAD On 12-December-08			Currency Future	6.8000	6.7524	6.8030	6.7524	5362.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2008	ZAAD On 12-December-08			Currency Future	6.8000	6.7524	6.8030	6.7524	5362.00
06/11/2008	ZAAD On 12-December-08			Currency Future	6.8000	6.7524	6.8030	6.7524	5362.00
06/11/2008	ZAAD On 12-December-08			Currency Future	6.8000	6.7524	6.8030	6.7524	5362.00
06/11/2008	ZAAD On 12-December-08			Currency Future	6.8000	6.7524	6.8030	6.7524	5362.00
06/11/2008	ZAAD On 12-December-08			Currency Future	6.8000	6.7524	6.8030	6.7524	5362.00
06/11/2008	ZAAD On 12-December-08			Currency Future	6.8000	6.7524	6.8030	6.7524	5362.00
06/11/2008	ZAAD On 12-December-08			Currency Future	6.8000	6.7524	6.8030	6.7524	5362.00
06/11/2008	ZAAD On 12-June-09	9.00	Call	Currency Future	425	403	425	403	0.00
06/11/2008	ZAAD On 12-June-09	8.75	Call	Currency Future	425	403	425	403	0.00
06/11/2008	ZAAD On 12-June-09	8.50	Call	Currency Future	425	403	425	403	0.00
06/11/2008	ZAAD On 12-June-09	8.25	Call	Currency Future	425	403	425	403	0.00
06/11/2008	ZAAD On 12-June-09	8.00	Call	Currency Future	425	403	425	403	0.00
06/11/2008	ZAAD On 12-June-09	7.75	Call	Currency Future	425	403	425	403	0.00
06/11/2008	ZAAD On 12-June-09	7.25	Call	Currency Future	425	403	425	403	0.00
06/11/2008	ZAAD On 12-June-09	7.00	Call	Currency Future	425	403	425	403	0.00
06/11/2008	ZAAD On 12-June-09	6.75	Call	Currency Future	425	403	425	403	0.00
06/11/2008	ZAAD On 12-June-09	6.50	Call	Currency Future	425	403	425	403	0.00
06/11/2008	ZAAD On 12-June-09	6.25	Call	Currency Future	425	403	425	403	0.00
06/11/2008	ZAAD On 12-June-09	7.50	Call	Currency Future	425	403	425	403	0.00
06/11/2008	ZAAD On 12-June-09	9.00	Put	Currency Future	780	816	780	816	0.00
06/11/2008	ZAAD On 12-June-09	8.75	Put	Currency Future	780	816	780	816	0.00
06/11/2008	ZAAD On 12-June-09	8.50	Put	Currency Future	780	816	780	816	0.00
06/11/2008	ZAAD On 12-June-09	8.25	Put	Currency Future	780	816	780	816	0.00
06/11/2008	ZAAD On 12-June-09	8.00	Put	Currency Future	780	816	780	816	0.00
06/11/2008	ZAAD On 12-June-09	7.75	Put	Currency Future	780	816	780	816	0.00
06/11/2008	ZAAD On 12-June-09	7.25	Put	Currency Future	780	816	780	816	0.00
06/11/2008	ZAAD On 12-June-09	7.00	Put	Currency Future	780	816	780	816	0.00
06/11/2008	ZAAD On 12-June-09	6.75	Put	Currency Future	780	816	780	816	0.00
06/11/2008	ZAAD On 12-June-09	6.50	Put	Currency Future	780	816	780	816	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
06/11/2008	ZAAD On 12-June-09	6.25	Put	Currency Future	780	816	780	816	0.00
06/11/2008	ZAAD On 12-June-09	7.50	Put	Currency Future	780	816	780	816	0.00
06/11/2008	ZAAD On 12-December-08	9.00	Call	Currency Future	184	162	184	162	0.00
06/11/2008	ZAAD On 12-December-08	8.75	Call	Currency Future	184	162	184	162	0.00
06/11/2008	ZAAD On 12-December-08	8.50	Call	Currency Future	184	162	184	162	0.00
06/11/2008	ZAAD On 12-December-08	8.25	Call	Currency Future	184	162	184	162	0.00
06/11/2008	ZAAD On 12-December-08	8.00	Call	Currency Future	184	162	184	162	0.00
06/11/2008	ZAAD On 12-December-08	7.75	Call	Currency Future	184	162	184	162	0.00
06/11/2008	ZAAD On 12-December-08	7.50	Call	Currency Future	184	162	184	162	0.00
06/11/2008	ZAAD On 12-December-08	7.00	Call	Currency Future	184	162	184	162	0.00
06/11/2008	ZAAD On 12-December-08	6.75	Call	Currency Future	184	162	184	162	0.00
06/11/2008	ZAAD On 12-December-08	6.50	Call	Currency Future	184	162	184	162	0.00
06/11/2008	ZAAD On 12-December-08	7.25	Call	Currency Future	184	162	184	162	0.00
06/11/2008	ZAAD On 12-December-08	9.00	Put	Currency Future	581	610	581	610	0.00
06/11/2008	ZAAD On 12-December-08	8.75	Put	Currency Future	581	610	581	610	0.00
06/11/2008	ZAAD On 12-December-08	8.50	Put	Currency Future	581	610	581	610	0.00
06/11/2008	ZAAD On 12-December-08	8.25	Put	Currency Future	581	610	581	610	0.00
06/11/2008	ZAAD On 12-December-08	8.00	Put	Currency Future	581	610	581	610	0.00
06/11/2008	ZAAD On 12-December-08	7.75	Put	Currency Future	581	610	581	610	0.00
06/11/2008	ZAAD On 12-December-08	7.50	Put	Currency Future	581	610	581	610	0.00
06/11/2008	ZAAD On 12-December-08	7.00	Put	Currency Future	581	610	581	610	0.00
06/11/2008	ZAAD On 12-December-08	6.75	Put	Currency Future	581	610	581	610	0.00
06/11/2008	ZAAD On 12-December-08	6.50	Put	Currency Future	581	610	581	610	0.00
06/11/2008	ZAAD On 12-December-08	7.25	Put	Currency Future	581	610	581	610	0.00
06/11/2008	ZAAD On 12-June-09	7.25	Call	Currency Future	702	668	702	668	0.00
06/11/2008	ZAAD On 12-June-09	7.25	Put	Currency Future	307	330	307	330	0.00
06/11/2008	ZAAD On 12-December-08	6.75	Call	Currency Future	523	483	523	483	0.00
06/11/2008	ZAAD On 12-December-08	9.25	Call	Currency Future	523	483	523	483	0.00
06/11/2008	ZAAD On 12-December-08	9.00	Call	Currency Future	523	483	523	483	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
06/11/2008	ZAAD On 12-December-08	8.75	Call	Currency Future	523	483	523	483	0.00
06/11/2008	ZAAD On 12-December-08	8.50	Call	Currency Future	523	483	523	483	0.00
06/11/2008	ZAAD On 12-December-08	8.25	Call	Currency Future	523	483	523	483	0.00
06/11/2008	ZAAD On 12-December-08	7.75	Call	Currency Future	523	483	523	483	0.00
06/11/2008	ZAAD On 12-December-08	7.50	Call	Currency Future	523	483	523	483	0.00
06/11/2008	ZAAD On 12-December-08	7.25	Call	Currency Future	523	483	523	483	0.00
06/11/2008	ZAAD On 12-December-08	7.00	Call	Currency Future	523	483	523	483	0.00
06/11/2008	ZAAD On 12-December-08	8.00	Call	Currency Future	523	483	523	483	0.00
06/11/2008	ZAAD On 12-December-08	6.75	Put	Currency Future	120	131	120	131	0.00
06/11/2008	ZAAD On 12-December-08	9.25	Put	Currency Future	120	131	120	131	0.00
06/11/2008	ZAAD On 12-December-08	9.00	Put	Currency Future	120	131	120	131	0.00
06/11/2008	ZAAD On 12-December-08	8.75	Put	Currency Future	120	131	120	131	0.00
06/11/2008	ZAAD On 12-December-08	8.50	Put	Currency Future	120	131	120	131	0.00
06/11/2008	ZAAD On 12-December-08	8.25	Put	Currency Future	120	131	120	131	0.00
06/11/2008	ZAAD On 12-December-08	7.75	Put	Currency Future	120	131	120	131	0.00
06/11/2008	ZAAD On 12-December-08	7.50	Put	Currency Future	120	131	120	131	0.00
06/11/2008	ZAAD On 12-December-08	7.25	Put	Currency Future	120	131	120	131	0.00
06/11/2008	ZAAD On 12-December-08	7.00	Put	Currency Future	120	131	120	131	0.00
06/11/2008	ZAAD On 12-December-08	8.00	Put	Currency Future	120	131	120	131	0.00
06/11/2008	ZAAD On 16-March-09	9.00	Call	Currency Future	431	407	431	407	0.00
06/11/2008	ZAAD On 16-March-09	8.75	Call	Currency Future	431	407	431	407	0.00
06/11/2008	ZAAD On 16-March-09	8.50	Call	Currency Future	431	407	431	407	0.00
06/11/2008	ZAAD On 16-March-09	8.25	Call	Currency Future	431	407	431	407	0.00
06/11/2008	ZAAD On 16-March-09	7.75	Call	Currency Future	431	407	431	407	0.00
06/11/2008	ZAAD On 16-March-09	7.50	Call	Currency Future	431	407	431	407	0.00
06/11/2008	ZAAD On 16-March-09	7.25	Call	Currency Future	431	407	431	407	0.00
06/11/2008	ZAAD On 16-March-09	7.00	Call	Currency Future	431	407	431	407	0.00
06/11/2008	ZAAD On 16-March-09	8.00	Call	Currency Future	431	407	431	407	0.00
06/11/2008	ZAAD On 16-March-09	9.00	Put	Currency Future	454	481	454	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
06/11/2008	ZAAD On 16-March-09	8.75	Put	Currency Future	454	481	454	481	0.00
06/11/2008	ZAAD On 16-March-09	8.50	Put	Currency Future	454	481	454	481	0.00
06/11/2008	ZAAD On 16-March-09	8.25	Put	Currency Future	454	481	454	481	0.00
06/11/2008	ZAAD On 16-March-09	7.75	Put	Currency Future	454	481	454	481	0.00
06/11/2008	ZAAD On 16-March-09	7.50	Put	Currency Future	454	481	454	481	0.00
06/11/2008	ZAAD On 16-March-09	7.25	Put	Currency Future	454	481	454	481	0.00
06/11/2008	ZAAD On 16-March-09	7.00	Put	Currency Future	454	481	454	481	0.00
06/11/2008	ZAAD On 16-March-09	8.00	Put	Currency Future	454	481	454	481	0.00
07/11/2008	\$ / R On 16-March-09			Currency Future	10.4700	10.2003	10.4734	10.2003	16529.00
07/11/2008	\$ / R On 16-March-09			Currency Future	10.4700	10.2003	10.4734	10.2003	16529.00
07/11/2008	\$ / R On 16-March-09			Currency Future	10.4700	10.2003	10.4734	10.2003	16529.00
07/11/2008	\$ / R On 16-March-09			Currency Future	10.4700	10.2003	10.4734	10.2003	16529.00
07/11/2008	\$ / R On 16-March-09			Currency Future	10.4700	10.2003	10.4734	10.2003	16529.00
07/11/2008	\$ / R On 16-March-09			Currency Future	10.4700	10.2003	10.4734	10.2003	16529.00
07/11/2008	\$ / R On 16-March-09			Currency Future	10.4700	10.2003	10.4734	10.2003	16529.00
07/11/2008	\$ / R On 16-March-09			Currency Future	10.4700	10.2003	10.4734	10.2003	16529.00
07/11/2008	\$ / R On 12-June-09			Currency Future	10.6900	10.4110	10.6876	10.4110	2076.00
07/11/2008	\$ / R On 12-June-09			Currency Future	10.6900	10.4110	10.6876	10.4110	2076.00
07/11/2008	\$ / R On 12-June-09			Currency Future	10.6900	10.4110	10.6876	10.4110	2076.00
07/11/2008	\$ / R On 12-June-09			Currency Future	10.6900	10.4110	10.6876	10.4110	2076.00
07/11/2008	\$ / R On 12-June-09			Currency Future	10.6900	10.4110	10.6876	10.4110	2076.00
07/11/2008	\$ / R On 12-June-09			Currency Future	10.6900	10.4110	10.6876	10.4110	2076.00
07/11/2008	\$ / R On 12-June-09			Currency Future	10.6900	10.4110	10.6876	10.4110	2076.00
07/11/2008	\$ / R On 12-December-08			Currency Future	10.2300	9.9620	10.2293	9.9620	145886.00
07/11/2008	\$ / R On 12-December-08			Currency Future	10.2300	9.9620	10.2293	9.9620	145886.00
07/11/2008	\$ / R On 12-December-08			Currency Future	10.2300	9.9620	10.2293	9.9620	145886.00
07/11/2008	\$ / R On 12-December-08			Currency Future	10.2300	9.9620	10.2293	9.9620	145886.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2008	\$ / R On 12-December-08			Currency Future	10.2300	9.9620	10.2293	9.9620	145886.00
07/11/2008	\$ / R On 12-December-08			Currency Future	10.2300	9.9620	10.2293	9.9620	145886.00
07/11/2008	\$ / R On 12-December-08			Currency Future	10.2300	9.9620	10.2293	9.9620	145886.00
07/11/2008	\$ / R On 12-December-08			Currency Future	10.2300	9.9620	10.2293	9.9620	145886.00
07/11/2008	\$ / R On 16-March-09	228.00	Call	Currency Future	1871	1629	1871	1629	0.00
07/11/2008	\$ / R On 16-March-09	228.00	Put	Currency Future	197	229	197	229	0.00
07/11/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	2299	2052	2299	2052	0.00
07/11/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	211	241	211	241	0.00
07/11/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	1921	1689	1921	1689	0.00
07/11/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	333	378	333	378	0.00
07/11/2008	\$ / R On 12-December-08	7.95	Call	Currency Future	30	15	30	15	0.00
07/11/2008	\$ / R On 12-December-08	7.90	Call	Currency Future	30	15	30	15	0.00
07/11/2008	\$ / R On 12-December-08	7.85	Call	Currency Future	30	15	30	15	0.00
07/11/2008	\$ / R On 12-December-08	7.80	Call	Currency Future	30	15	30	15	0.00
07/11/2008	\$ / R On 12-December-08	7.30	Call	Currency Future	30	15	30	15	0.00
07/11/2008	\$ / R On 12-December-08	7.70	Call	Currency Future	30	15	30	15	0.00
07/11/2008	\$ / R On 12-December-08	7.65	Call	Currency Future	30	15	30	15	0.00
07/11/2008	\$ / R On 12-December-08	7.60	Call	Currency Future	30	15	30	15	0.00
07/11/2008	\$ / R On 12-December-08	7.55	Call	Currency Future	30	15	30	15	0.00
07/11/2008	\$ / R On 12-December-08	7.45	Call	Currency Future	30	15	30	15	0.00
07/11/2008	\$ / R On 12-December-08	7.40	Call	Currency Future	30	15	30	15	0.00
07/11/2008	\$ / R On 12-December-08	7.35	Call	Currency Future	30	15	30	15	0.00
07/11/2008	\$ / R On 12-December-08	7.20	Call	Currency Future	30	15	30	15	0.00
07/11/2008	\$ / R On 12-December-08	7.15	Call	Currency Future	30	15	30	15	0.00
07/11/2008	\$ / R On 12-December-08	7.10	Call	Currency Future	30	15	30	15	0.00
07/11/2008	\$ / R On 12-December-08	7.05	Call	Currency Future	30	15	30	15	0.00
07/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	30	15	30	15	0.00
07/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	30	15	30	15	0.00
07/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	30	15	30	15	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
07/11/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	30	15	30	15	0.00
07/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	30	15	30	15	0.00
07/11/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	30	15	30	15	0.00
07/11/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	30	15	30	15	0.00
07/11/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	30	15	30	15	0.00
07/11/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	30	15	30	15	0.00
07/11/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	30	15	30	15	0.00
07/11/2008	\$ / R On 12-December-08	7.95	Put	Currency Future	3650	3903	3650	3903	0.00
07/11/2008	\$ / R On 12-December-08	7.90	Put	Currency Future	3650	3903	3650	3903	0.00
07/11/2008	\$ / R On 12-December-08	7.85	Put	Currency Future	3650	3903	3650	3903	0.00
07/11/2008	\$ / R On 12-December-08	7.80	Put	Currency Future	3650	3903	3650	3903	0.00
07/11/2008	\$ / R On 12-December-08	7.30	Put	Currency Future	3650	3903	3650	3903	0.00
07/11/2008	\$ / R On 12-December-08	7.70	Put	Currency Future	3650	3903	3650	3903	0.00
07/11/2008	\$ / R On 12-December-08	7.65	Put	Currency Future	3650	3903	3650	3903	0.00
07/11/2008	\$ / R On 12-December-08	7.60	Put	Currency Future	3650	3903	3650	3903	0.00
07/11/2008	\$ / R On 12-December-08	7.55	Put	Currency Future	3650	3903	3650	3903	0.00
07/11/2008	\$ / R On 12-December-08	7.45	Put	Currency Future	3650	3903	3650	3903	0.00
07/11/2008	\$ / R On 12-December-08	7.40	Put	Currency Future	3650	3903	3650	3903	0.00
07/11/2008	\$ / R On 12-December-08	7.35	Put	Currency Future	3650	3903	3650	3903	0.00
07/11/2008	\$ / R On 12-December-08	7.20	Put	Currency Future	3650	3903	3650	3903	0.00
07/11/2008	\$ / R On 12-December-08	7.15	Put	Currency Future	3650	3903	3650	3903	0.00
07/11/2008	\$ / R On 12-December-08	7.10	Put	Currency Future	3650	3903	3650	3903	0.00
07/11/2008	\$ / R On 12-December-08	7.05	Put	Currency Future	3650	3903	3650	3903	0.00
07/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	3650	3903	3650	3903	0.00
07/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	3650	3903	3650	3903	0.00
07/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	3650	3903	3650	3903	0.00
07/11/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	3650	3903	3650	3903	0.00
07/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	3650	3903	3650	3903	0.00
07/11/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	3650	3903	3650	3903	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
07/11/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	3650	3903	3650	3903	0.00
07/11/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	3650	3903	3650	3903	0.00
07/11/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	3650	3903	3650	3903	0.00
07/11/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	3650	3903	3650	3903	0.00
07/11/2008	\$ / R On 12-December-08	230.00	Call	Currency Future	70	41	70	41	0.00
07/11/2008	\$ / R On 12-December-08	230.00	Put	Currency Future	2791	3029	2791	3029	0.00
07/11/2008	\$ / R On 16-March-09	230.00	Call	Currency Future	884	738	884	738	0.00
07/11/2008	\$ / R On 16-March-09	230.00	Put	Currency Future	811	938	811	938	0.00
07/11/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	3434	3169	3434	3169	0.00
07/11/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	3434	3169	3434	3169	0.00
07/11/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	3434	3169	3434	3169	0.00
07/11/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	3434	3169	3434	3169	0.00
07/11/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	3434	3169	3434	3169	0.00
07/11/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	3434	3169	3434	3169	0.00
07/11/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	3434	3169	3434	3169	0.00
07/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	3434	3169	3434	3169	0.00
07/11/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	3434	3169	3434	3169	0.00
07/11/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	3434	3169	3434	3169	0.00
07/11/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	3434	3169	3434	3169	0.00
07/11/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	5	7	5	7	0.00
07/11/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	5	7	5	7	0.00
07/11/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	5	7	5	7	0.00
07/11/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	5	7	5	7	0.00
07/11/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	5	7	5	7	0.00
07/11/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	5	7	5	7	0.00
07/11/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	5	7	5	7	0.00
07/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	5	7	5	7	0.00
07/11/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	5	7	5	7	0.00
07/11/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	5	7	5	7	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
07/11/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	5	7	5	7	0.00
07/11/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	2698	2433	2698	2433	0.00
07/11/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	19	21	19	21	0.00
07/11/2008	\$ / R On 12-June-09	8.55	Call	Currency Future	1315	1126	1315	1126	0.00
07/11/2008	\$ / R On 12-June-09	8.45	Call	Currency Future	1315	1126	1315	1126	0.00
07/11/2008	\$ / R On 12-June-09	8.50	Call	Currency Future	1315	1126	1315	1126	0.00
07/11/2008	\$ / R On 12-June-09	8.25	Call	Currency Future	1315	1126	1315	1126	0.00
07/11/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	1315	1126	1315	1126	0.00
07/11/2008	\$ / R On 12-June-09	8.55	Put	Currency Future	677	765	677	765	0.00
07/11/2008	\$ / R On 12-June-09	8.45	Put	Currency Future	677	765	677	765	0.00
07/11/2008	\$ / R On 12-June-09	8.50	Put	Currency Future	677	765	677	765	0.00
07/11/2008	\$ / R On 12-June-09	8.25	Put	Currency Future	677	765	677	765	0.00
07/11/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	677	765	677	765	0.00
07/11/2008	£ / R On 16-March-09			Currency Future	16.4200	16.1389	16.4191	16.1389	6956.00
07/11/2008	£ / R On 16-March-09			Currency Future	16.4200	16.1389	16.4191	16.1389	6956.00
07/11/2008	£ / R On 16-March-09			Currency Future	16.4200	16.1389	16.4191	16.1389	6956.00
07/11/2008	£ / R On 16-March-09			Currency Future	16.4200	16.1389	16.4191	16.1389	6956.00
07/11/2008	£ / R On 16-March-09			Currency Future	16.4200	16.1389	16.4191	16.1389	6956.00
07/11/2008	£ / R On 16-March-09			Currency Future	16.4200	16.1389	16.4191	16.1389	6956.00
07/11/2008	£ / R On 16-March-09			Currency Future	16.4200	16.1389	16.4191	16.1389	6956.00
07/11/2008	£ / R On 16-March-09			Currency Future	16.4200	16.1389	16.4191	16.1389	6956.00
07/11/2008	£ / R On 12-June-09			Currency Future	16.7400	16.4526	16.7377	16.4526	1.00
07/11/2008	£ / R On 12-June-09			Currency Future	16.7400	16.4526	16.7377	16.4526	1.00
07/11/2008	£ / R On 12-June-09			Currency Future	16.7400	16.4526	16.7377	16.4526	1.00
07/11/2008	£ / R On 12-June-09			Currency Future	16.7400	16.4526	16.7377	16.4526	1.00
07/11/2008	£ / R On 12-June-09			Currency Future	16.7400	16.4526	16.7377	16.4526	1.00
07/11/2008	£ / R On 12-June-09			Currency Future	16.7400	16.4526	16.7377	16.4526	1.00
07/11/2008	£ / R On 12-June-09			Currency Future	16.7400	16.4526	16.7377	16.4526	1.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2008	£ / R On 12-June-09			Currency Future	16.7400	16.4526	16.7377	16.4526	1.00
07/11/2008	£ / R On 12-December-08			Currency Future	16.0800	15.8057	16.0772	15.8057	2708.00
07/11/2008	£ / R On 12-December-08			Currency Future	16.0800	15.8057	16.0772	15.8057	2708.00
07/11/2008	£ / R On 12-December-08			Currency Future	16.0800	15.8057	16.0772	15.8057	2708.00
07/11/2008	£ / R On 12-December-08			Currency Future	16.0800	15.8057	16.0772	15.8057	2708.00
07/11/2008	£ / R On 12-December-08			Currency Future	16.0800	15.8057	16.0772	15.8057	2708.00
07/11/2008	£ / R On 12-December-08			Currency Future	16.0800	15.8057	16.0772	15.8057	2708.00
07/11/2008	£ / R On 12-December-08			Currency Future	16.0800	15.8057	16.0772	15.8057	2708.00
07/11/2008	£ / R On 12-December-08			Currency Future	16.0800	15.8057	16.0772	15.8057	2708.00
07/11/2008	£ / R On 16-March-09	8.45	Call	Currency Future	1408	1167	1408	1167	0.00
07/11/2008	£ / R On 16-March-09	8.60	Call	Currency Future	1408	1167	1408	1167	0.00
07/11/2008	£ / R On 16-March-09	8.55	Call	Currency Future	1408	1167	1408	1167	0.00
07/11/2008	£ / R On 16-March-09	9.25	Call	Currency Future	1408	1167	1408	1167	0.00
07/11/2008	£ / R On 16-March-09	9.00	Call	Currency Future	1408	1167	1408	1167	0.00
07/11/2008	£ / R On 16-March-09	8.75	Call	Currency Future	1408	1167	1408	1167	0.00
07/11/2008	£ / R On 16-March-09	8.50	Call	Currency Future	1408	1167	1408	1167	0.00
07/11/2008	£ / R On 16-March-09	8.25	Call	Currency Future	1408	1167	1408	1167	0.00
07/11/2008	£ / R On 16-March-09	8.00	Call	Currency Future	1408	1167	1408	1167	0.00
07/11/2008	£ / R On 16-March-09	7.75	Call	Currency Future	1408	1167	1408	1167	0.00
07/11/2008	£ / R On 16-March-09	7.50	Call	Currency Future	1408	1167	1408	1167	0.00
07/11/2008	£ / R On 16-March-09	8.45	Put	Currency Future	939	978	939	978	0.00
07/11/2008	£ / R On 16-March-09	8.60	Put	Currency Future	939	978	939	978	0.00
07/11/2008	£ / R On 16-March-09	8.55	Put	Currency Future	939	978	939	978	0.00
07/11/2008	£ / R On 16-March-09	9.25	Put	Currency Future	939	978	939	978	0.00
07/11/2008	£ / R On 16-March-09	9.00	Put	Currency Future	939	978	939	978	0.00
07/11/2008	£ / R On 16-March-09	8.75	Put	Currency Future	939	978	939	978	0.00
07/11/2008	£ / R On 16-March-09	8.50	Put	Currency Future	939	978	939	978	0.00
07/11/2008	£ / R On 16-March-09	8.25	Put	Currency Future	939	978	939	978	0.00
07/11/2008	£ / R On 16-March-09	8.00	Put	Currency Future	939	978	939	978	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
07/11/2008	£ / R On 16-March-09	7.75	Put	Currency Future	939	978	939	978	0.00
07/11/2008	£ / R On 16-March-09	7.50	Put	Currency Future	939	978	939	978	0.00
07/11/2008	£ / R On 12-June-09	8.00	Call	Currency Future	1053	857	1053	857	0.00
07/11/2008	£ / R On 12-June-09	8.00	Put	Currency Future	2115	2204	2115	2204	0.00
07/11/2008	£ / R On 12-December-08	8.25	Call	Currency Future	351	206	351	206	0.00
07/11/2008	£ / R On 12-December-08	8.25	Put	Currency Future	1924	2051	1924	2051	0.00
07/11/2008	£ / R On 12-June-09	7.00	Call	Currency Future	1259	1045	1259	1045	0.00
07/11/2008	£ / R On 12-June-09	7.00	Put	Currency Future	1771	1843	1771	1843	0.00
07/11/2008	£ / R On 12-December-08	7.50	Call	Currency Future	1606	1313	1606	1313	0.00
07/11/2008	£ / R On 12-December-08	7.50	Put	Currency Future	328	307	328	307	0.00
07/11/2008	£ / R On 12-December-08	7.25	Call	Currency Future	687	475	687	475	0.00
07/11/2008	£ / R On 12-December-08	7.25	Put	Currency Future	1160	1219	1160	1219	0.00
07/11/2008	£ / R On 16-March-09	7.00	Call	Currency Future	860	656	860	656	0.00
07/11/2008	£ / R On 16-March-09	7.00	Put	Currency Future	1791	1867	1791	1867	0.00
07/11/2008	£ / R On 12-June-09	7.00	Call	Currency Future	1143	939	1143	939	0.00
07/11/2008	£ / R On 12-June-09	7.00	Put	Currency Future	1955	2036	1955	2036	0.00
07/11/2008	£ / R On 16-March-09	8.25	Call	Currency Future	745	555	745	555	0.00
07/11/2008	£ / R On 16-March-09	8.25	Put	Currency Future	2026	2116	2026	2116	0.00
07/11/2008	£ / R On 12-June-09	8.00	Call	Currency Future	1088	889	1088	889	0.00
07/11/2008	£ / R On 12-June-09	8.00	Put	Currency Future	2050	2136	2050	2136	0.00
07/11/2008	£ / R On 16-March-09	8.55	Call	Currency Future	1517	1251	1517	1251	0.00
07/11/2008	£ / R On 16-March-09	8.45	Call	Currency Future	1517	1251	1517	1251	0.00
07/11/2008	£ / R On 16-March-09	9.00	Call	Currency Future	1517	1251	1517	1251	0.00
07/11/2008	£ / R On 16-March-09	8.75	Call	Currency Future	1517	1251	1517	1251	0.00
07/11/2008	£ / R On 16-March-09	8.50	Call	Currency Future	1517	1251	1517	1251	0.00
07/11/2008	£ / R On 16-March-09	8.25	Call	Currency Future	1517	1251	1517	1251	0.00
07/11/2008	£ / R On 16-March-09	8.00	Call	Currency Future	1517	1251	1517	1251	0.00
07/11/2008	£ / R On 16-March-09	7.75	Call	Currency Future	1517	1251	1517	1251	0.00
07/11/2008	£ / R On 16-March-09	7.50	Call	Currency Future	1517	1251	1517	1251	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
07/11/2008	£ / R On 16-March-09	7.25	Call	Currency Future	1517	1251	1517	1251	0.00
07/11/2008	£ / R On 16-March-09	7.00	Call	Currency Future	1517	1251	1517	1251	0.00
07/11/2008	£ / R On 16-March-09	6.75	Call	Currency Future	1517	1251	1517	1251	0.00
07/11/2008	£ / R On 16-March-09	8.55	Put	Currency Future	848	862	848	862	0.00
07/11/2008	£ / R On 16-March-09	8.45	Put	Currency Future	848	862	848	862	0.00
07/11/2008	£ / R On 16-March-09	9.00	Put	Currency Future	848	862	848	862	0.00
07/11/2008	£ / R On 16-March-09	8.75	Put	Currency Future	848	862	848	862	0.00
07/11/2008	£ / R On 16-March-09	8.50	Put	Currency Future	848	862	848	862	0.00
07/11/2008	£ / R On 16-March-09	8.25	Put	Currency Future	848	862	848	862	0.00
07/11/2008	£ / R On 16-March-09	8.00	Put	Currency Future	848	862	848	862	0.00
07/11/2008	£ / R On 16-March-09	7.75	Put	Currency Future	848	862	848	862	0.00
07/11/2008	£ / R On 16-March-09	7.50	Put	Currency Future	848	862	848	862	0.00
07/11/2008	£ / R On 16-March-09	7.25	Put	Currency Future	848	862	848	862	0.00
07/11/2008	£ / R On 16-March-09	7.00	Put	Currency Future	848	862	848	862	0.00
07/11/2008	£ / R On 16-March-09	6.75	Put	Currency Future	848	862	848	862	0.00
07/11/2008	£ / R On 16-March-09	9.25	Call	Currency Future	1462	1209	1462	1209	0.00
07/11/2008	£ / R On 16-March-09	9.00	Call	Currency Future	1462	1209	1462	1209	0.00
07/11/2008	£ / R On 16-March-09	8.75	Call	Currency Future	1462	1209	1462	1209	0.00
07/11/2008	£ / R On 16-March-09	8.50	Call	Currency Future	1462	1209	1462	1209	0.00
07/11/2008	£ / R On 16-March-09	8.25	Call	Currency Future	1462	1209	1462	1209	0.00
07/11/2008	£ / R On 16-March-09	8.00	Call	Currency Future	1462	1209	1462	1209	0.00
07/11/2008	£ / R On 16-March-09	7.75	Call	Currency Future	1462	1209	1462	1209	0.00
07/11/2008	£ / R On 16-March-09	7.50	Call	Currency Future	1462	1209	1462	1209	0.00
07/11/2008	£ / R On 16-March-09	9.25	Put	Currency Future	893	920	893	920	0.00
07/11/2008	£ / R On 16-March-09	9.00	Put	Currency Future	893	920	893	920	0.00
07/11/2008	£ / R On 16-March-09	8.75	Put	Currency Future	893	920	893	920	0.00
07/11/2008	£ / R On 16-March-09	8.50	Put	Currency Future	893	920	893	920	0.00
07/11/2008	£ / R On 16-March-09	8.25	Put	Currency Future	893	920	893	920	0.00
07/11/2008	£ / R On 16-March-09	8.00	Put	Currency Future	893	920	893	920	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
07/11/2008	£ / R On 16-March-09	7.75	Put	Currency Future	893	920	893	920	0.00
07/11/2008	£ / R On 16-March-09	7.50	Put	Currency Future	893	920	893	920	0.00
07/11/2008	€ / R On 16-March-09			Currency Future	13.3000	13.0258	13.2961	13.0258	4768.00
07/11/2008	€ / R On 16-March-09			Currency Future	13.3000	13.0258	13.2961	13.0258	4768.00
07/11/2008	€ / R On 16-March-09			Currency Future	13.3000	13.0258	13.2961	13.0258	4768.00
07/11/2008	€ / R On 16-March-09			Currency Future	13.3000	13.0258	13.2961	13.0258	4768.00
07/11/2008	€ / R On 16-March-09			Currency Future	13.3000	13.0258	13.2961	13.0258	4768.00
07/11/2008	€ / R On 16-March-09			Currency Future	13.3000	13.0258	13.2961	13.0258	4768.00
07/11/2008	€ / R On 16-March-09			Currency Future	13.3000	13.0258	13.2961	13.0258	4768.00
07/11/2008	€ / R On 12-June-09			Currency Future	13.5600	13.2810	13.5587	13.2810	50.00
07/11/2008	€ / R On 12-June-09			Currency Future	13.5600	13.2810	13.5587	13.2810	50.00
07/11/2008	€ / R On 12-June-09			Currency Future	13.5600	13.2810	13.5587	13.2810	50.00
07/11/2008	€ / R On 12-June-09			Currency Future	13.5600	13.2810	13.5587	13.2810	50.00
07/11/2008	€ / R On 12-June-09			Currency Future	13.5600	13.2810	13.5587	13.2810	50.00
07/11/2008	€ / R On 12-June-09			Currency Future	13.5600	13.2810	13.5587	13.2810	50.00
07/11/2008	€ / R On 12-June-09			Currency Future	13.5600	13.2810	13.5587	13.2810	50.00
07/11/2008	€ / R On 12-June-09			Currency Future	13.5600	13.2810	13.5587	13.2810	50.00
07/11/2008	€ / R On 12-December-08			Currency Future	13.0200	12.7486	13.0161	12.7486	35146.00
07/11/2008	€ / R On 12-December-08			Currency Future	13.0200	12.7486	13.0161	12.7486	35146.00
07/11/2008	€ / R On 12-December-08			Currency Future	13.0200	12.7486	13.0161	12.7486	35146.00
07/11/2008	€ / R On 12-December-08			Currency Future	13.0200	12.7486	13.0161	12.7486	35146.00
07/11/2008	€ / R On 12-December-08			Currency Future	13.0200	12.7486	13.0161	12.7486	35146.00
07/11/2008	€ / R On 12-December-08			Currency Future	13.0200	12.7486	13.0161	12.7486	35146.00
07/11/2008	€ / R On 12-December-08			Currency Future	13.0200	12.7486	13.0161	12.7486	35146.00
07/11/2008	€ / R On 12-December-08			Currency Future	13.0200	12.7486	13.0161	12.7486	35146.00
07/11/2008	€ / R On 16-March-09	8.55	Call	Currency Future	1041	982	1041	982	0.00
07/11/2008	€ / R On 16-March-09	8.45	Call	Currency Future	1041	982	1041	982	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
07/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	1041	982	1041	982	0.00
07/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	1041	982	1041	982	0.00
07/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	1041	982	1041	982	0.00
07/11/2008	€ / R On 16-March-09	8.25	Call	Currency Future	1041	982	1041	982	0.00
07/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	1041	982	1041	982	0.00
07/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	1041	982	1041	982	0.00
07/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	1041	982	1041	982	0.00
07/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	1041	982	1041	982	0.00
07/11/2008	€ / R On 16-March-09	7.00	Call	Currency Future	1041	982	1041	982	0.00
07/11/2008	€ / R On 16-March-09	8.55	Put	Currency Future	795	1006	795	1006	0.00
07/11/2008	€ / R On 16-March-09	8.45	Put	Currency Future	795	1006	795	1006	0.00
07/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	795	1006	795	1006	0.00
07/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	795	1006	795	1006	0.00
07/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	795	1006	795	1006	0.00
07/11/2008	€ / R On 16-March-09	8.25	Put	Currency Future	795	1006	795	1006	0.00
07/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	795	1006	795	1006	0.00
07/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	795	1006	795	1006	0.00
07/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	795	1006	795	1006	0.00
07/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	795	1006	795	1006	0.00
07/11/2008	€ / R On 16-March-09	7.00	Put	Currency Future	795	1006	795	1006	0.00
07/11/2008	€ / R On 12-June-09	9.25	Call	Currency Future	1433	1337	1433	1337	0.00
07/11/2008	€ / R On 12-June-09	8.75	Call	Currency Future	1433	1337	1433	1337	0.00
07/11/2008	€ / R On 12-June-09	8.25	Call	Currency Future	1433	1337	1433	1337	0.00
07/11/2008	€ / R On 12-June-09	7.50	Call	Currency Future	1433	1337	1433	1337	0.00
07/11/2008	€ / R On 12-June-09	7.25	Call	Currency Future	1433	1337	1433	1337	0.00
07/11/2008	€ / R On 12-June-09	7.00	Call	Currency Future	1433	1337	1433	1337	0.00
07/11/2008	€ / R On 12-June-09	9.00	Call	Currency Future	1433	1337	1433	1337	0.00
07/11/2008	€ / R On 12-June-09	8.50	Call	Currency Future	1433	1337	1433	1337	0.00
07/11/2008	€ / R On 12-June-09	8.00	Call	Currency Future	1433	1337	1433	1337	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2008	€ / R On 12-June-09	7.75	Call	Currency Future	1433	1337	1433	1337	0.00
07/11/2008	€ / R On 12-June-09	9.25	Put	Currency Future	774	956	774	956	0.00
07/11/2008	€ / R On 12-June-09	8.75	Put	Currency Future	774	956	774	956	0.00
07/11/2008	€ / R On 12-June-09	8.25	Put	Currency Future	774	956	774	956	0.00
07/11/2008	€ / R On 12-June-09	7.50	Put	Currency Future	774	956	774	956	0.00
07/11/2008	€ / R On 12-June-09	7.25	Put	Currency Future	774	956	774	956	0.00
07/11/2008	€ / R On 12-June-09	7.00	Put	Currency Future	774	956	774	956	0.00
07/11/2008	€ / R On 12-June-09	9.00	Put	Currency Future	774	956	774	956	0.00
07/11/2008	€ / R On 12-June-09	8.50	Put	Currency Future	774	956	774	956	0.00
07/11/2008	€ / R On 12-June-09	8.00	Put	Currency Future	774	956	774	956	0.00
07/11/2008	€ / R On 12-June-09	7.75	Put	Currency Future	774	956	774	956	0.00
07/11/2008	€ / R On 16-March-09	6.75	Call	Currency Future	1251	1167	1251	1167	0.00
07/11/2008	€ / R On 16-March-09	6.75	Put	Currency Future	554	741	554	741	0.00
07/11/2008	€ / R On 12-December-08	9.25	Call	Currency Future	923	694	923	694	0.00
07/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	923	694	923	694	0.00
07/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	923	694	923	694	0.00
07/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	923	694	923	694	0.00
07/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	923	694	923	694	0.00
07/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	923	694	923	694	0.00
07/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	923	694	923	694	0.00
07/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	923	694	923	694	0.00
07/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	923	694	923	694	0.00
07/11/2008	€ / R On 12-December-08	6.75	Call	Currency Future	923	694	923	694	0.00
07/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	923	694	923	694	0.00
07/11/2008	€ / R On 12-December-08	9.25	Put	Currency Future	407	446	407	446	0.00
07/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	407	446	407	446	0.00
07/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	407	446	407	446	0.00
07/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	407	446	407	446	0.00
07/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	407	446	407	446	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
07/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	407	446	407	446	0.00
07/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	407	446	407	446	0.00
07/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	407	446	407	446	0.00
07/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	407	446	407	446	0.00
07/11/2008	€ / R On 12-December-08	6.75	Put	Currency Future	407	446	407	446	0.00
07/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	407	446	407	446	0.00
07/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	74	32	74	32	0.00
07/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	3658	3883	3658	3883	0.00
07/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	439	431	439	431	0.00
07/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	2493	2755	2493	2755	0.00
07/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	336	330	336	330	0.00
07/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	3190	3454	3190	3454	0.00
07/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	242	229	242	229	0.00
07/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	3896	4153	3896	4153	0.00
07/11/2008	€ / R On 12-December-08	9.25	Call	Currency Future	2745	2483	2745	2483	0.00
07/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	2745	2483	2745	2483	0.00
07/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	2745	2483	2745	2483	0.00
07/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	2745	2483	2745	2483	0.00
07/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	2745	2483	2745	2483	0.00
07/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	2745	2483	2745	2483	0.00
07/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	2745	2483	2745	2483	0.00
07/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	2745	2483	2745	2483	0.00
07/11/2008	€ / R On 12-December-08	6.75	Call	Currency Future	2745	2483	2745	2483	0.00
07/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	2745	2483	2745	2483	0.00
07/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	2745	2483	2745	2483	0.00
07/11/2008	€ / R On 12-December-08	9.25	Put	Currency Future	28	35	28	35	0.00
07/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	28	35	28	35	0.00
07/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	28	35	28	35	0.00
07/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	28	35	28	35	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
07/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	28	35	28	35	0.00
07/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	28	35	28	35	0.00
07/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	28	35	28	35	0.00
07/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	28	35	28	35	0.00
07/11/2008	€ / R On 12-December-08	6.75	Put	Currency Future	28	35	28	35	0.00
07/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	28	35	28	35	0.00
07/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	28	35	28	35	0.00
07/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	1983	1706	1983	1706	0.00
07/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	1983	1706	1983	1706	0.00
07/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	1983	1706	1983	1706	0.00
07/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	1983	1706	1983	1706	0.00
07/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	1983	1706	1983	1706	0.00
07/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	1983	1706	1983	1706	0.00
07/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	1983	1706	1983	1706	0.00
07/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	1983	1706	1983	1706	0.00
07/11/2008	€ / R On 12-December-08	6.75	Call	Currency Future	1983	1706	1983	1706	0.00
07/11/2008	€ / R On 12-December-08	6.50	Call	Currency Future	1983	1706	1983	1706	0.00
07/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	1983	1706	1983	1706	0.00
07/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	67	57	67	57	0.00
07/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	67	57	67	57	0.00
07/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	67	57	67	57	0.00
07/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	67	57	67	57	0.00
07/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	67	57	67	57	0.00
07/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	67	57	67	57	0.00
07/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	67	57	67	57	0.00
07/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	67	57	67	57	0.00
07/11/2008	€ / R On 12-December-08	6.75	Put	Currency Future	67	57	67	57	0.00
07/11/2008	€ / R On 12-December-08	6.50	Put	Currency Future	67	57	67	57	0.00
07/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	67	57	67	57	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
07/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	307	203	307	203	0.00
07/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	307	203	307	203	0.00
07/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	307	203	307	203	0.00
07/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	307	203	307	203	0.00
07/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	307	203	307	203	0.00
07/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	307	203	307	203	0.00
07/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	307	203	307	203	0.00
07/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	307	203	307	203	0.00
07/11/2008	€ / R On 12-December-08	6.75	Call	Currency Future	307	203	307	203	0.00
07/11/2008	€ / R On 12-December-08	6.50	Call	Currency Future	307	203	307	203	0.00
07/11/2008	€ / R On 12-December-08	6.25	Call	Currency Future	307	203	307	203	0.00
07/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	307	203	307	203	0.00
07/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	1590	1755	1590	1755	0.00
07/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	1590	1755	1590	1755	0.00
07/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	1590	1755	1590	1755	0.00
07/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	1590	1755	1590	1755	0.00
07/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	1590	1755	1590	1755	0.00
07/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	1590	1755	1590	1755	0.00
07/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	1590	1755	1590	1755	0.00
07/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	1590	1755	1590	1755	0.00
07/11/2008	€ / R On 12-December-08	6.75	Put	Currency Future	1590	1755	1590	1755	0.00
07/11/2008	€ / R On 12-December-08	6.50	Put	Currency Future	1590	1755	1590	1755	0.00
07/11/2008	€ / R On 12-December-08	6.25	Put	Currency Future	1590	1755	1590	1755	0.00
07/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	1590	1755	1590	1755	0.00
07/11/2008	€ / R On 12-December-08	9.25	Call	Currency Future	191	118	191	118	0.00
07/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	191	118	191	118	0.00
07/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	191	118	191	118	0.00
07/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	191	118	191	118	0.00
07/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	191	118	191	118	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
07/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	191	118	191	118	0.00
07/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	191	118	191	118	0.00
07/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	191	118	191	118	0.00
07/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	191	118	191	118	0.00
07/11/2008	€ / R On 12-December-08	6.75	Call	Currency Future	191	118	191	118	0.00
07/11/2008	€ / R On 12-December-08	6.50	Call	Currency Future	191	118	191	118	0.00
07/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	191	118	191	118	0.00
07/11/2008	€ / R On 12-December-08	9.25	Put	Currency Future	2275	2470	2275	2470	0.00
07/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	2275	2470	2275	2470	0.00
07/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	2275	2470	2275	2470	0.00
07/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	2275	2470	2275	2470	0.00
07/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	2275	2470	2275	2470	0.00
07/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	2275	2470	2275	2470	0.00
07/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	2275	2470	2275	2470	0.00
07/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	2275	2470	2275	2470	0.00
07/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	2275	2470	2275	2470	0.00
07/11/2008	€ / R On 12-December-08	6.75	Put	Currency Future	2275	2470	2275	2470	0.00
07/11/2008	€ / R On 12-December-08	6.50	Put	Currency Future	2275	2470	2275	2470	0.00
07/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	2275	2470	2275	2470	0.00
07/11/2008	€ / R On 12-December-08	9.00	Call	Currency Future	120	63	120	63	0.00
07/11/2008	€ / R On 12-December-08	8.75	Call	Currency Future	120	63	120	63	0.00
07/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	120	63	120	63	0.00
07/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	120	63	120	63	0.00
07/11/2008	€ / R On 12-December-08	7.75	Call	Currency Future	120	63	120	63	0.00
07/11/2008	€ / R On 12-December-08	7.50	Call	Currency Future	120	63	120	63	0.00
07/11/2008	€ / R On 12-December-08	7.25	Call	Currency Future	120	63	120	63	0.00
07/11/2008	€ / R On 12-December-08	7.00	Call	Currency Future	120	63	120	63	0.00
07/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	120	63	120	63	0.00
07/11/2008	€ / R On 12-December-08	9.00	Put	Currency Future	3004	3214	3004	3214	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
07/11/2008	€ / R On 12-December-08	8.75	Put	Currency Future	3004	3214	3004	3214	0.00
07/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	3004	3214	3004	3214	0.00
07/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	3004	3214	3004	3214	0.00
07/11/2008	€ / R On 12-December-08	7.75	Put	Currency Future	3004	3214	3004	3214	0.00
07/11/2008	€ / R On 12-December-08	7.50	Put	Currency Future	3004	3214	3004	3214	0.00
07/11/2008	€ / R On 12-December-08	7.25	Put	Currency Future	3004	3214	3004	3214	0.00
07/11/2008	€ / R On 12-December-08	7.00	Put	Currency Future	3004	3214	3004	3214	0.00
07/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	3004	3214	3004	3214	0.00
07/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	68	29	68	29	0.00
07/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	3752	3980	3752	3980	0.00
07/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	2763	2536	2763	2536	0.00
07/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	67	110	67	110	0.00
07/11/2008	€ / R On 16-March-09	230.00	Call	Currency Future	2065	1880	2065	1880	0.00
07/11/2008	€ / R On 16-March-09	230.00	Put	Currency Future	168	254	168	254	0.00
07/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	570	555	570	555	0.00
07/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	1874	2129	1874	2129	0.00
07/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	431	424	431	424	0.00
07/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	2535	2798	2535	2798	0.00
07/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	236	224	236	224	0.00
07/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	3940	4198	3940	4198	0.00
07/11/2008	€ / R On 12-December-08	230.00	Call	Currency Future	3527	3265	3527	3265	0.00
07/11/2008	€ / R On 12-December-08	230.00	Put	Currency Future	11	17	11	17	0.00
07/11/2008	€ / R On 16-March-09	9.25	Call	Currency Future	2717	2493	2717	2493	0.00
07/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	2717	2493	2717	2493	0.00
07/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	2717	2493	2717	2493	0.00
07/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	2717	2493	2717	2493	0.00
07/11/2008	€ / R On 16-March-09	8.25	Call	Currency Future	2717	2493	2717	2493	0.00
07/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	2717	2493	2717	2493	0.00
07/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	2717	2493	2717	2493	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
07/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	2717	2493	2717	2493	0.00
07/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	2717	2493	2717	2493	0.00
07/11/2008	€ / R On 16-March-09	7.00	Call	Currency Future	2717	2493	2717	2493	0.00
07/11/2008	€ / R On 16-March-09	6.75	Call	Currency Future	2717	2493	2717	2493	0.00
07/11/2008	€ / R On 16-March-09	9.25	Put	Currency Future	71	117	71	117	0.00
07/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	71	117	71	117	0.00
07/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	71	117	71	117	0.00
07/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	71	117	71	117	0.00
07/11/2008	€ / R On 16-March-09	8.25	Put	Currency Future	71	117	71	117	0.00
07/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	71	117	71	117	0.00
07/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	71	117	71	117	0.00
07/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	71	117	71	117	0.00
07/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	71	117	71	117	0.00
07/11/2008	€ / R On 16-March-09	7.00	Put	Currency Future	71	117	71	117	0.00
07/11/2008	€ / R On 16-March-09	6.75	Put	Currency Future	71	117	71	117	0.00
07/11/2008	€ / R On 16-March-09	9.25	Call	Currency Future	756	724	756	724	0.00
07/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	756	724	756	724	0.00
07/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	756	724	756	724	0.00
07/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	756	724	756	724	0.00
07/11/2008	€ / R On 16-March-09	8.25	Call	Currency Future	756	724	756	724	0.00
07/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	756	724	756	724	0.00
07/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	756	724	756	724	0.00
07/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	756	724	756	724	0.00
07/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	756	724	756	724	0.00
07/11/2008	€ / R On 16-March-09	7.00	Call	Currency Future	756	724	756	724	0.00
07/11/2008	€ / R On 16-March-09	9.25	Put	Currency Future	1310	1549	1310	1549	0.00
07/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	1310	1549	1310	1549	0.00
07/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	1310	1549	1310	1549	0.00
07/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	1310	1549	1310	1549	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
07/11/2008	€ / R On 16-March-09	8.25	Put	Currency Future	1310	1549	1310	1549	0.00
07/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	1310	1549	1310	1549	0.00
07/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	1310	1549	1310	1549	0.00
07/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	1310	1549	1310	1549	0.00
07/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	1310	1549	1310	1549	0.00
07/11/2008	€ / R On 16-March-09	7.00	Put	Currency Future	1310	1549	1310	1549	0.00
07/11/2008	€ / R On 16-March-09	8.55	Call	Currency Future	424	417	424	417	0.00
07/11/2008	€ / R On 16-March-09	8.45	Call	Currency Future	424	417	424	417	0.00
07/11/2008	€ / R On 16-March-09	9.25	Call	Currency Future	424	417	424	417	0.00
07/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	424	417	424	417	0.00
07/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	424	417	424	417	0.00
07/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	424	417	424	417	0.00
07/11/2008	€ / R On 16-March-09	8.25	Call	Currency Future	424	417	424	417	0.00
07/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	424	417	424	417	0.00
07/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	424	417	424	417	0.00
07/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	424	417	424	417	0.00
07/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	424	417	424	417	0.00
07/11/2008	€ / R On 16-March-09	7.00	Call	Currency Future	424	417	424	417	0.00
07/11/2008	€ / R On 16-March-09	8.55	Put	Currency Future	2578	2841	2578	2841	0.00
07/11/2008	€ / R On 16-March-09	8.45	Put	Currency Future	2578	2841	2578	2841	0.00
07/11/2008	€ / R On 16-March-09	9.25	Put	Currency Future	2578	2841	2578	2841	0.00
07/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	2578	2841	2578	2841	0.00
07/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	2578	2841	2578	2841	0.00
07/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	2578	2841	2578	2841	0.00
07/11/2008	€ / R On 16-March-09	8.25	Put	Currency Future	2578	2841	2578	2841	0.00
07/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	2578	2841	2578	2841	0.00
07/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	2578	2841	2578	2841	0.00
07/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	2578	2841	2578	2841	0.00
07/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	2578	2841	2578	2841	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
07/11/2008	€ / R On 16-March-09	7.00	Put	Currency Future	2578	2841	2578	2841	0.00
07/11/2008	€ / R On 16-March-09	9.00	Call	Currency Future	325	317	325	317	0.00
07/11/2008	€ / R On 16-March-09	8.75	Call	Currency Future	325	317	325	317	0.00
07/11/2008	€ / R On 16-March-09	8.50	Call	Currency Future	325	317	325	317	0.00
07/11/2008	€ / R On 16-March-09	8.25	Call	Currency Future	325	317	325	317	0.00
07/11/2008	€ / R On 16-March-09	8.00	Call	Currency Future	325	317	325	317	0.00
07/11/2008	€ / R On 16-March-09	7.75	Call	Currency Future	325	317	325	317	0.00
07/11/2008	€ / R On 16-March-09	7.50	Call	Currency Future	325	317	325	317	0.00
07/11/2008	€ / R On 16-March-09	7.25	Call	Currency Future	325	317	325	317	0.00
07/11/2008	€ / R On 16-March-09	7.00	Call	Currency Future	325	317	325	317	0.00
07/11/2008	€ / R On 16-March-09	6.75	Call	Currency Future	325	317	325	317	0.00
07/11/2008	€ / R On 16-March-09	6.50	Call	Currency Future	325	317	325	317	0.00
07/11/2008	€ / R On 16-March-09	9.00	Put	Currency Future	3279	3541	3279	3541	0.00
07/11/2008	€ / R On 16-March-09	8.75	Put	Currency Future	3279	3541	3279	3541	0.00
07/11/2008	€ / R On 16-March-09	8.50	Put	Currency Future	3279	3541	3279	3541	0.00
07/11/2008	€ / R On 16-March-09	8.25	Put	Currency Future	3279	3541	3279	3541	0.00
07/11/2008	€ / R On 16-March-09	8.00	Put	Currency Future	3279	3541	3279	3541	0.00
07/11/2008	€ / R On 16-March-09	7.75	Put	Currency Future	3279	3541	3279	3541	0.00
07/11/2008	€ / R On 16-March-09	7.50	Put	Currency Future	3279	3541	3279	3541	0.00
07/11/2008	€ / R On 16-March-09	7.25	Put	Currency Future	3279	3541	3279	3541	0.00
07/11/2008	€ / R On 16-March-09	7.00	Put	Currency Future	3279	3541	3279	3541	0.00
07/11/2008	€ / R On 16-March-09	6.75	Put	Currency Future	3279	3541	3279	3541	0.00
07/11/2008	€ / R On 16-March-09	6.50	Put	Currency Future	3279	3541	3279	3541	0.00
07/11/2008	€ / R On 12-June-09	8.20	Call	Currency Future	1324	1255	1324	1255	0.00
07/11/2008	€ / R On 12-June-09	8.30	Call	Currency Future	1324	1255	1324	1255	0.00
07/11/2008	€ / R On 12-June-09	9.25	Call	Currency Future	1324	1255	1324	1255	0.00
07/11/2008	€ / R On 12-June-09	9.00	Call	Currency Future	1324	1255	1324	1255	0.00
07/11/2008	€ / R On 12-June-09	8.75	Call	Currency Future	1324	1255	1324	1255	0.00
07/11/2008	€ / R On 12-June-09	8.50	Call	Currency Future	1324	1255	1324	1255	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
07/11/2008	€ / R On 12-June-09	8.25	Call	Currency Future	1324	1255	1324	1255	0.00
07/11/2008	€ / R On 12-June-09	8.00	Call	Currency Future	1324	1255	1324	1255	0.00
07/11/2008	€ / R On 12-June-09	7.75	Call	Currency Future	1324	1255	1324	1255	0.00
07/11/2008	€ / R On 12-June-09	7.50	Call	Currency Future	1324	1255	1324	1255	0.00
07/11/2008	€ / R On 12-June-09	7.25	Call	Currency Future	1324	1255	1324	1255	0.00
07/11/2008	€ / R On 12-June-09	7.00	Call	Currency Future	1324	1255	1324	1255	0.00
07/11/2008	€ / R On 12-June-09	6.75	Call	Currency Future	1324	1255	1324	1255	0.00
07/11/2008	€ / R On 12-June-09	8.20	Put	Currency Future	865	1074	865	1074	0.00
07/11/2008	€ / R On 12-June-09	8.30	Put	Currency Future	865	1074	865	1074	0.00
07/11/2008	€ / R On 12-June-09	9.25	Put	Currency Future	865	1074	865	1074	0.00
07/11/2008	€ / R On 12-June-09	9.00	Put	Currency Future	865	1074	865	1074	0.00
07/11/2008	€ / R On 12-June-09	8.75	Put	Currency Future	865	1074	865	1074	0.00
07/11/2008	€ / R On 12-June-09	8.50	Put	Currency Future	865	1074	865	1074	0.00
07/11/2008	€ / R On 12-June-09	8.25	Put	Currency Future	865	1074	865	1074	0.00
07/11/2008	€ / R On 12-June-09	8.00	Put	Currency Future	865	1074	865	1074	0.00
07/11/2008	€ / R On 12-June-09	7.75	Put	Currency Future	865	1074	865	1074	0.00
07/11/2008	€ / R On 12-June-09	7.50	Put	Currency Future	865	1074	865	1074	0.00
07/11/2008	€ / R On 12-June-09	7.25	Put	Currency Future	865	1074	865	1074	0.00
07/11/2008	€ / R On 12-June-09	7.00	Put	Currency Future	865	1074	865	1074	0.00
07/11/2008	€ / R On 12-June-09	6.75	Put	Currency Future	865	1074	865	1074	0.00
07/11/2008	€ / R On 12-June-09	9.00	Call	Currency Future	1118	1072	1118	1072	0.00
07/11/2008	€ / R On 12-June-09	8.75	Call	Currency Future	1118	1072	1118	1072	0.00
07/11/2008	€ / R On 12-June-09	8.50	Call	Currency Future	1118	1072	1118	1072	0.00
07/11/2008	€ / R On 12-June-09	8.25	Call	Currency Future	1118	1072	1118	1072	0.00
07/11/2008	€ / R On 12-June-09	8.00	Call	Currency Future	1118	1072	1118	1072	0.00
07/11/2008	€ / R On 12-June-09	7.75	Call	Currency Future	1118	1072	1118	1072	0.00
07/11/2008	€ / R On 12-June-09	7.50	Call	Currency Future	1118	1072	1118	1072	0.00
07/11/2008	€ / R On 12-June-09	7.25	Call	Currency Future	1118	1072	1118	1072	0.00
07/11/2008	€ / R On 12-June-09	7.00	Call	Currency Future	1118	1072	1118	1072	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
07/11/2008	€ / R On 12-June-09	6.75	Call	Currency Future	1118	1072	1118	1072	0.00
07/11/2008	€ / R On 12-June-09	6.50	Call	Currency Future	1118	1072	1118	1072	0.00
07/11/2008	€ / R On 12-June-09	6.25	Call	Currency Future	1118	1072	1118	1072	0.00
07/11/2008	€ / R On 12-June-09	9.00	Put	Currency Future	1159	1391	1159	1391	0.00
07/11/2008	€ / R On 12-June-09	8.75	Put	Currency Future	1159	1391	1159	1391	0.00
07/11/2008	€ / R On 12-June-09	8.50	Put	Currency Future	1159	1391	1159	1391	0.00
07/11/2008	€ / R On 12-June-09	8.25	Put	Currency Future	1159	1391	1159	1391	0.00
07/11/2008	€ / R On 12-June-09	8.00	Put	Currency Future	1159	1391	1159	1391	0.00
07/11/2008	€ / R On 12-June-09	7.75	Put	Currency Future	1159	1391	1159	1391	0.00
07/11/2008	€ / R On 12-June-09	7.50	Put	Currency Future	1159	1391	1159	1391	0.00
07/11/2008	€ / R On 12-June-09	7.25	Put	Currency Future	1159	1391	1159	1391	0.00
07/11/2008	€ / R On 12-June-09	7.00	Put	Currency Future	1159	1391	1159	1391	0.00
07/11/2008	€ / R On 12-June-09	6.75	Put	Currency Future	1159	1391	1159	1391	0.00
07/11/2008	€ / R On 12-June-09	6.50	Put	Currency Future	1159	1391	1159	1391	0.00
07/11/2008	€ / R On 12-June-09	6.25	Put	Currency Future	1159	1391	1159	1391	0.00
07/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	3576	3314	3576	3314	0.00
07/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	10	15	10	15	0.00
07/11/2008	€ / R On 12-December-08	8.60	Call	Currency Future	2793	2532	2793	2532	0.00
07/11/2008	€ / R On 12-December-08	8.55	Call	Currency Future	2793	2532	2793	2532	0.00
07/11/2008	€ / R On 12-December-08	8.45	Call	Currency Future	2793	2532	2793	2532	0.00
07/11/2008	€ / R On 12-December-08	8.50	Call	Currency Future	2793	2532	2793	2532	0.00
07/11/2008	€ / R On 12-December-08	8.25	Call	Currency Future	2793	2532	2793	2532	0.00
07/11/2008	€ / R On 12-December-08	8.00	Call	Currency Future	2793	2532	2793	2532	0.00
07/11/2008	€ / R On 12-December-08	8.60	Put	Currency Future	27	33	27	33	0.00
07/11/2008	€ / R On 12-December-08	8.55	Put	Currency Future	27	33	27	33	0.00
07/11/2008	€ / R On 12-December-08	8.45	Put	Currency Future	27	33	27	33	0.00
07/11/2008	€ / R On 12-December-08	8.50	Put	Currency Future	27	33	27	33	0.00
07/11/2008	€ / R On 12-December-08	8.25	Put	Currency Future	27	33	27	33	0.00
07/11/2008	€ / R On 12-December-08	8.00	Put	Currency Future	27	33	27	33	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
07/11/2008	ALBI On 05-February-09			Index Future	285.1900	285.0660	285.1910	285.0660	606.00
07/11/2008	ALBI On 05-February-09			Index Future	285.1900	285.0660	285.1910	285.0660	606.00
07/11/2008	ALBI On 05-February-09			Index Future	285.1900	285.0660	285.1910	285.0660	606.00
07/11/2008	ALBI On 05-February-09			Index Future	285.1900	285.0660	285.1910	285.0660	606.00
07/11/2008	ALBI On 05-February-09			Index Future	285.1900	285.0660	285.1910	285.0660	606.00
07/11/2008	ALBI On 05-February-09			Index Future	285.1900	285.0660	285.1910	285.0660	606.00
07/11/2008	ALBI On 05-February-09			Index Future	285.1900	285.0660	285.1910	285.0660	606.00
07/11/2008	ALBI On 05-February-09			Index Future	285.1900	285.0660	285.1910	285.0660	606.00
07/11/2008	ALBI On 07-May-09			Index Future	293.2100	293.0745	293.2060	293.0745	0.00
07/11/2008	ALBI On 07-May-09			Index Future	293.2100	293.0745	293.2060	293.0745	0.00
07/11/2008	ALBI On 07-May-09			Index Future	293.2100	293.0745	293.2060	293.0745	0.00
07/11/2008	ALBI On 07-May-09			Index Future	293.2100	293.0745	293.2060	293.0745	0.00
07/11/2008	ALBI On 07-May-09			Index Future	293.2100	293.0745	293.2060	293.0745	0.00
07/11/2008	ALBI On 07-May-09			Index Future	293.2100	293.0745	293.2060	293.0745	0.00
07/11/2008	ALBI On 07-May-09			Index Future	293.2100	293.0745	293.2060	293.0745	0.00
07/11/2008	ALBI On 07-May-09			Index Future	293.2100	293.0745	293.2060	293.0745	0.00
07/11/2008	ALBI On 06-August-09			Index Future	301.2200	301.0830	301.2210	301.0830	0.00
07/11/2008	ALBI On 06-August-09			Index Future	301.2200	301.0830	301.2210	301.0830	0.00
07/11/2008	ALBI On 06-August-09			Index Future	301.2200	301.0830	301.2210	301.0830	0.00
07/11/2008	ALBI On 06-August-09			Index Future	301.2200	301.0830	301.2210	301.0830	0.00
07/11/2008	ALBI On 06-August-09			Index Future	301.2200	301.0830	301.2210	301.0830	0.00
07/11/2008	ALBI On 06-August-09			Index Future	301.2200	301.0830	301.2210	301.0830	0.00
07/11/2008	ALBI On 06-August-09			Index Future	301.2200	301.0830	301.2210	301.0830	0.00
07/11/2008	ALBI On 06-August-09			Index Future	301.2200	301.0830	301.2210	301.0830	0.00
07/11/2008	ALBI On 06-August-09			Index Future	301.2200	301.0830	301.2210	301.0830	0.00
07/11/2008	CRD1 On 05-February-09			Index Future	119.9400	116.4720	119.9360	116.4720	0.00
07/11/2008	CRD1 On 05-February-09			Index Future	119.9400	116.4720	119.9360	116.4720	0.00
07/11/2008	CRD1 On 05-February-09			Index Future	119.9400	116.4720	119.9360	116.4720	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
07/11/2008	CRD1 On 05-February-09			Index Future	119.9400	116.4720	119.9360	116.4720	0.00
07/11/2008	CRD1 On 05-February-09			Index Future	119.9400	116.4720	119.9360	116.4720	0.00
07/11/2008	CRD1 On 05-February-09			Index Future	119.9400	116.4720	119.9360	116.4720	0.00
07/11/2008	CRD1 On 05-February-09			Index Future	119.9400	116.4720	119.9360	116.4720	0.00
07/11/2008	CRD1 On 05-February-09			Index Future	119.9400	116.4720	119.9360	116.4720	0.00
07/11/2008	CRD1 On 07-May-09			Index Future	123.3100	119.8690	123.3070	119.8690	0.00
07/11/2008	CRD1 On 07-May-09			Index Future	123.3100	119.8690	123.3070	119.8690	0.00
07/11/2008	CRD1 On 07-May-09			Index Future	123.3100	119.8690	123.3070	119.8690	0.00
07/11/2008	CRD1 On 07-May-09			Index Future	123.3100	119.8690	123.3070	119.8690	0.00
07/11/2008	CRD1 On 07-May-09			Index Future	123.3100	119.8690	123.3070	119.8690	0.00
07/11/2008	CRD1 On 07-May-09			Index Future	123.3100	119.8690	123.3070	119.8690	0.00
07/11/2008	CRD1 On 07-May-09			Index Future	123.3100	119.8690	123.3070	119.8690	0.00
07/11/2008	CRD1 On 07-May-09			Index Future	123.3100	119.8690	123.3070	119.8690	0.00
07/11/2008	CRD1 On 06-August-09			Index Future	126.6200	123.2090	126.6200	123.2090	2.00
07/11/2008	CRD1 On 06-August-09			Index Future	126.6200	123.2090	126.6200	123.2090	2.00
07/11/2008	CRD1 On 06-August-09			Index Future	126.6200	123.2090	126.6200	123.2090	2.00
07/11/2008	CRD1 On 06-August-09			Index Future	126.6200	123.2090	126.6200	123.2090	2.00
07/11/2008	CRD1 On 06-August-09			Index Future	126.6200	123.2090	126.6200	123.2090	2.00
07/11/2008	CRD1 On 06-August-09			Index Future	126.6200	123.2090	126.6200	123.2090	2.00
07/11/2008	CRD1 On 06-August-09			Index Future	126.6200	123.2090	126.6200	123.2090	2.00
07/11/2008	CRD1 On 06-August-09			Index Future	126.6200	123.2090	126.6200	123.2090	2.00
07/11/2008	GOVI On 05-February-09			jGovi	287.0400	286.9270	287.0430	286.9270	356.00
07/11/2008	GOVI On 05-February-09			jGovi	287.0400	286.9270	287.0430	286.9270	356.00
07/11/2008	GOVI On 05-February-09			jGovi	287.0400	286.9270	287.0430	286.9270	356.00
07/11/2008	GOVI On 05-February-09			jGovi	287.0400	286.9270	287.0430	286.9270	356.00
07/11/2008	GOVI On 05-February-09			jGovi	287.0400	286.9270	287.0430	286.9270	356.00
07/11/2008	GOVI On 05-February-09			jGovi	287.0400	286.9270	287.0430	286.9270	356.00
07/11/2008	GOVI On 05-February-09			jGovi	287.0400	286.9270	287.0430	286.9270	356.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2008	GOVI On 05-February-09			jGovi	287.0400	286.9270	287.0430	286.9270	356.00
07/11/2008	GOVI On 07-May-09			jGovi	295.1100	294.9880	295.1100	294.9880	0.00
07/11/2008	GOVI On 07-May-09			jGovi	295.1100	294.9880	295.1100	294.9880	0.00
07/11/2008	GOVI On 07-May-09			jGovi	295.1100	294.9880	295.1100	294.9880	0.00
07/11/2008	GOVI On 07-May-09			jGovi	295.1100	294.9880	295.1100	294.9880	0.00
07/11/2008	GOVI On 07-May-09			jGovi	295.1100	294.9880	295.1100	294.9880	0.00
07/11/2008	GOVI On 07-May-09			jGovi	295.1100	294.9880	295.1100	294.9880	0.00
07/11/2008	GOVI On 07-May-09			jGovi	295.1100	294.9880	295.1100	294.9880	0.00
07/11/2008	GOVI On 07-May-09			jGovi	295.1100	294.9880	295.1100	294.9880	0.00
07/11/2008	GOVI On 06-August-09			jGovi	303.0400	294.8490	303.0390	294.8490	0.00
07/11/2008	GOVI On 06-August-09			jGovi	303.0400	294.8490	303.0390	294.8490	0.00
07/11/2008	GOVI On 06-August-09			jGovi	303.0400	294.8490	303.0390	294.8490	0.00
07/11/2008	GOVI On 06-August-09			jGovi	303.0400	294.8490	303.0390	294.8490	0.00
07/11/2008	GOVI On 06-August-09			jGovi	303.0400	294.8490	303.0390	294.8490	0.00
07/11/2008	GOVI On 06-August-09			jGovi	303.0400	294.8490	303.0390	294.8490	0.00
07/11/2008	GOVI On 06-August-09			jGovi	303.0400	294.8490	303.0390	294.8490	0.00
07/11/2008	GOVI On 06-August-09			jGovi	303.0400	294.8490	303.0390	294.8490	0.00
07/11/2008	ILBI On 05-February-09			Index Future	345.2600	335.3971	345.2640	335.3971	1.00
07/11/2008	ILBI On 05-February-09			Index Future	345.2600	335.3971	345.2640	335.3971	1.00
07/11/2008	ILBI On 05-February-09			Index Future	345.2600	335.3971	345.2640	335.3971	1.00
07/11/2008	ILBI On 05-February-09			Index Future	345.2600	335.3971	345.2640	335.3971	1.00
07/11/2008	ILBI On 05-February-09			Index Future	345.2600	335.3971	345.2640	335.3971	1.00
07/11/2008	ILBI On 05-February-09			Index Future	345.2600	335.3971	345.2640	335.3971	1.00
07/11/2008	ILBI On 05-February-09			Index Future	345.2600	335.3971	345.2640	335.3971	1.00
07/11/2008	ILBI On 05-February-09			Index Future	345.2600	335.3971	345.2640	335.3971	1.00
07/11/2008	ILBI On 07-May-09			Index Future	315.4700	345.2642	315.4700	345.2642	0.00
07/11/2008	ILBI On 07-May-09			Index Future	315.4700	345.2642	315.4700	345.2642	0.00
07/11/2008	ILBI On 07-May-09			Index Future	315.4700	345.2642	315.4700	345.2642	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
07/11/2008	ILBI On 07-May-09			Index Future	315.4700	345.2642	315.4700	345.2642	0.00
07/11/2008	ILBI On 07-May-09			Index Future	315.4700	345.2642	315.4700	345.2642	0.00
07/11/2008	ILBI On 07-May-09			Index Future	315.4700	345.2642	315.4700	345.2642	0.00
07/11/2008	ILBI On 07-May-09			Index Future	315.4700	345.2642	315.4700	345.2642	0.00
07/11/2008	ILBI On 07-May-09			Index Future	315.4700	345.2642	315.4700	345.2642	0.00
07/11/2008	J153 On 31-August-10			jSwap	10.3000	10.2880	0.0500	0.0499	0.00
07/11/2008	J153 On 31-August-10			jSwap	10.3000	10.2880	0.0500	0.0499	0.00
07/11/2008	J153 On 31-August-10			jSwap	10.3000	10.2880	0.0500	0.0499	0.00
07/11/2008	J153 On 31-August-10			jSwap	10.3000	10.2880	0.0500	0.0499	0.00
07/11/2008	J153 On 31-August-10			jSwap	10.3000	10.2880	0.0500	0.0499	0.00
07/11/2008	J153 On 31-August-10			jSwap	10.3000	10.2880	0.0500	0.0499	0.00
07/11/2008	J153 On 31-August-10			jSwap	10.3000	10.2880	0.0500	0.0499	0.00
07/11/2008	J153 On 31-August-10			jSwap	10.3000	10.2880	0.0500	0.0499	0.00
07/11/2008	J157 On 15-September-15			jSwap	9.0500	9.0420	0.0104	0.0107	0.00
07/11/2008	J157 On 15-September-15			jSwap	9.0500	9.0420	0.0104	0.0107	0.00
07/11/2008	J157 On 15-September-15			jSwap	9.0500	9.0420	0.0104	0.0107	0.00
07/11/2008	J157 On 15-September-15			jSwap	9.0500	9.0420	0.0104	0.0107	0.00
07/11/2008	J157 On 15-September-15			jSwap	9.0500	9.0420	0.0104	0.0107	0.00
07/11/2008	J157 On 15-September-15			jSwap	9.0500	9.0420	0.0104	0.0107	0.00
07/11/2008	J157 On 15-September-15			jSwap	9.0500	9.0420	0.0104	0.0107	0.00
07/11/2008	J157 On 15-September-15			jSwap	9.0500	9.0420	0.0104	0.0107	0.00
07/11/2008	J186 On 21-December-26			jSwap	8.2800	8.2770	0.0743	0.0741	0.00
07/11/2008	J186 On 21-December-26			jSwap	8.2800	8.2770	0.0743	0.0741	0.00
07/11/2008	J186 On 21-December-26			jSwap	8.2800	8.2770	0.0743	0.0741	0.00
07/11/2008	J186 On 21-December-26			jSwap	8.2800	8.2770	0.0743	0.0741	0.00
07/11/2008	J186 On 21-December-26			jSwap	8.2800	8.2770	0.0743	0.0741	0.00
07/11/2008	J186 On 21-December-26			jSwap	8.2800	8.2770	0.0743	0.0741	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
07/11/2008	J186 On 21-December-26			jSwap	8.2800	8.2770	0.0743	0.0741	0.00
07/11/2008	J186 On 21-December-26			jSwap	8.2800	8.2770	0.0743	0.0741	0.00
07/11/2008	J201 On 22-December-14			jSwap	9.2700	9.2680	0.0879	0.0876	0.00
07/11/2008	J201 On 22-December-14			jSwap	9.2700	9.2680	0.0879	0.0876	0.00
07/11/2008	J201 On 22-December-14			jSwap	9.2700	9.2680	0.0879	0.0876	0.00
07/11/2008	J201 On 22-December-14			jSwap	9.2700	9.2680	0.0879	0.0876	0.00
07/11/2008	J201 On 22-December-14			jSwap	9.2700	9.2680	0.0879	0.0876	0.00
07/11/2008	J201 On 22-December-14			jSwap	9.2700	9.2680	0.0879	0.0876	0.00
07/11/2008	J201 On 22-December-14			jSwap	9.2700	9.2680	0.0879	0.0876	0.00
07/11/2008	J201 On 22-December-14			jSwap	9.2700	9.2680	0.0879	0.0876	0.00
07/11/2008	J203 On 15-September-17			jSwap	8.8800	8.8860	0.0849	0.0852	0.00
07/11/2008	J203 On 15-September-17			jSwap	8.8800	8.8860	0.0849	0.0852	0.00
07/11/2008	J203 On 15-September-17			jSwap	8.8800	8.8860	0.0849	0.0852	0.00
07/11/2008	J203 On 15-September-17			jSwap	8.8800	8.8860	0.0849	0.0852	0.00
07/11/2008	J203 On 15-September-17			jSwap	8.8800	8.8860	0.0849	0.0852	0.00
07/11/2008	J203 On 15-September-17			jSwap	8.8800	8.8860	0.0849	0.0852	0.00
07/11/2008	J203 On 15-September-17			jSwap	8.8800	8.8860	0.0849	0.0852	0.00
07/11/2008	J203 On 15-September-17			jSwap	8.8800	8.8860	0.0849	0.0852	0.00
07/11/2008	J204 On 21-December-18			jSwap	8.9100	8.9150	0.0980	0.0981	0.00
07/11/2008	J204 On 21-December-18			jSwap	8.9100	8.9150	0.0980	0.0981	0.00
07/11/2008	J204 On 21-December-18			jSwap	8.9100	8.9150	0.0980	0.0981	0.00
07/11/2008	J204 On 21-December-18			jSwap	8.9100	8.9150	0.0980	0.0981	0.00
07/11/2008	J204 On 21-December-18			jSwap	8.9100	8.9150	0.0980	0.0981	0.00
07/11/2008	J204 On 21-December-18			jSwap	8.9100	8.9150	0.0980	0.0981	0.00
07/11/2008	J204 On 21-December-18			jSwap	8.9100	8.9150	0.0980	0.0981	0.00
07/11/2008	J204 On 21-December-18			jSwap	8.9100	8.9150	0.0980	0.0981	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
07/11/2008	JFRA On 07-May-09			jFra	10.2300	10.2590	0.0249	0.0249	0.00
07/11/2008	JFRA On 07-May-09			jFra	10.2300	10.2590	0.0249	0.0249	0.00
07/11/2008	JFRA On 07-May-09			jFra	10.2300	10.2590	0.0249	0.0249	0.00
07/11/2008	JFRA On 07-May-09			jFra	10.2300	10.2590	0.0249	0.0249	0.00
07/11/2008	JFRA On 07-May-09			jFra	10.2300	10.2590	0.0249	0.0249	0.00
07/11/2008	JFRA On 06-August-09			jFra	9.4100	9.4260	0.0229	0.0230	0.00
07/11/2008	JFRA On 06-August-09			jFra	9.4100	9.4260	0.0229	0.0230	0.00
07/11/2008	JFRA On 06-August-09			jFra	9.4100	9.4260	0.0229	0.0230	0.00
07/11/2008	JFRA On 06-August-09			jFra	9.4100	9.4260	0.0229	0.0230	0.00
07/11/2008	JFRA On 06-August-09			jFra	9.4100	9.4260	0.0229	0.0230	0.00
07/11/2008	JFRA On 06-August-09			jFra	9.4100	9.4260	0.0229	0.0230	0.00
07/11/2008	JFRA On 06-August-09			jFra	9.4100	9.4260	0.0229	0.0230	0.00
07/11/2008	JFRA On 06-August-09			jFra	9.4100	9.4260	0.0229	0.0230	0.00
07/11/2008	JFRA On 05-November-09			jFra	9.0600	9.0490	0.0221	0.0221	0.00
07/11/2008	JFRA On 05-November-09			jFra	9.0600	9.0490	0.0221	0.0221	0.00
07/11/2008	JFRA On 05-November-09			jFra	9.0600	9.0490	0.0221	0.0221	0.00
07/11/2008	JFRA On 05-November-09			jFra	9.0600	9.0490	0.0221	0.0221	0.00
07/11/2008	JFRA On 05-November-09			jFra	9.0600	9.0490	0.0221	0.0221	0.00
07/11/2008	JFRA On 05-November-09			jFra	9.0600	9.0490	0.0221	0.0221	0.00
07/11/2008	JFRA On 05-November-09			jFra	9.0600	9.0490	0.0221	0.0221	0.00
07/11/2008	JFRA On 05-November-09			jFra	9.0600	9.0490	0.0221	0.0221	0.00
07/11/2008	JN02 On 05-February-09			jNote	9.3500	9.3430	0.1676	0.1675	0.00
07/11/2008	JN02 On 05-February-09			jNote	9.3500	9.3430	0.1676	0.1675	0.00
07/11/2008	JN02 On 05-February-09			jNote	9.3500	9.3430	0.1676	0.1675	0.00
07/11/2008	JN02 On 05-February-09			jNote	9.3500	9.3430	0.1676	0.1675	0.00
07/11/2008	JN02 On 05-February-09			jNote	9.3500	9.3430	0.1676	0.1675	0.00
07/11/2008	JN02 On 05-February-09			jNote	9.3500	9.3430	0.1676	0.1675	0.00
07/11/2008	JN02 On 05-February-09			jNote	9.3500	9.3430	0.1676	0.1675	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
07/11/2008	JN02 On 05-February-09			jNote	9.3500	9.3430	0.1676	0.1675	0.00
07/11/2008	JN02 On 07-May-09			jNote	8.9700	8.9640	0.1617	0.1616	0.00
07/11/2008	JN02 On 07-May-09			jNote	8.9700	8.9640	0.1617	0.1616	0.00
07/11/2008	JN02 On 07-May-09			jNote	8.9700	8.9640	0.1617	0.1616	0.00
07/11/2008	JN02 On 07-May-09			jNote	8.9700	8.9640	0.1617	0.1616	0.00
07/11/2008	JN02 On 07-May-09			jNote	8.9700	8.9640	0.1617	0.1616	0.00
07/11/2008	JN02 On 07-May-09			jNote	8.9700	8.9640	0.1617	0.1616	0.00
07/11/2008	JN02 On 07-May-09			jNote	8.9700	8.9640	0.1617	0.1616	0.00
07/11/2008	JN02 On 07-May-09			jNote	8.9700	8.9640	0.1617	0.1616	0.00
07/11/2008	JN02 On 06-August-09			jNote	8.7400	8.7400	0.1582	0.1582	0.00
07/11/2008	JN02 On 06-August-09			jNote	8.7400	8.7400	0.1582	0.1582	0.00
07/11/2008	JN02 On 06-August-09			jNote	8.7400	8.7400	0.1582	0.1582	0.00
07/11/2008	JN02 On 06-August-09			jNote	8.7400	8.7400	0.1582	0.1582	0.00
07/11/2008	JN02 On 06-August-09			jNote	8.7400	8.7400	0.1582	0.1582	0.00
07/11/2008	JN02 On 06-August-09			jNote	8.7400	8.7400	0.1582	0.1582	0.00
07/11/2008	JN02 On 06-August-09			jNote	8.7400	8.7400	0.1582	0.1582	0.00
07/11/2008	JN02 On 06-August-09			jNote	8.7400	8.7400	0.1582	0.1582	0.00
07/11/2008	JN05 On 05-February-09			jNote	8.8200	8.8120	0.3516	0.3513	0.00
07/11/2008	JN05 On 05-February-09			jNote	8.8200	8.8120	0.3516	0.3513	0.00
07/11/2008	JN05 On 05-February-09			jNote	8.8200	8.8120	0.3516	0.3513	0.00
07/11/2008	JN05 On 05-February-09			jNote	8.8200	8.8120	0.3516	0.3513	0.00
07/11/2008	JN05 On 05-February-09			jNote	8.8200	8.8120	0.3516	0.3513	0.00
07/11/2008	JN05 On 05-February-09			jNote	8.8200	8.8120	0.3516	0.3513	0.00
07/11/2008	JN05 On 05-February-09			jNote	8.8200	8.8120	0.3516	0.3513	0.00
07/11/2008	JN05 On 05-February-09			jNote	8.8200	8.8120	0.3516	0.3513	0.00
07/11/2008	JN05 On 07-May-09			jNote	8.6400	8.6290	0.3455	0.3452	0.00
07/11/2008	JN05 On 07-May-09			jNote	8.6400	8.6290	0.3455	0.3452	0.00
07/11/2008	JN05 On 07-May-09			jNote	8.6400	8.6290	0.3455	0.3452	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
07/11/2008	JN05 On 07-May-09			jNote	8.6400	8.6290	0.3455	0.3452	0.00
07/11/2008	JN05 On 07-May-09			jNote	8.6400	8.6290	0.3455	0.3452	0.00
07/11/2008	JN05 On 07-May-09			jNote	8.6400	8.6290	0.3455	0.3452	0.00
07/11/2008	JN05 On 07-May-09			jNote	8.6400	8.6290	0.3455	0.3452	0.00
07/11/2008	JN05 On 07-May-09			jNote	8.6400	8.6290	0.3455	0.3452	0.00
07/11/2008	JN05 On 06-August-09			jNote	8.5200	8.5090	0.3432	0.3429	0.00
07/11/2008	JN05 On 06-August-09			jNote	8.5200	8.5090	0.3432	0.3429	0.00
07/11/2008	JN05 On 06-August-09			jNote	8.5200	8.5090	0.3432	0.3429	0.00
07/11/2008	JN05 On 06-August-09			jNote	8.5200	8.5090	0.3432	0.3429	0.00
07/11/2008	JN05 On 06-August-09			jNote	8.5200	8.5090	0.3432	0.3429	0.00
07/11/2008	JN05 On 06-August-09			jNote	8.5200	8.5090	0.3432	0.3429	0.00
07/11/2008	JN05 On 06-August-09			jNote	8.5200	8.5090	0.3432	0.3429	0.00
07/11/2008	JN05 On 06-August-09			jNote	8.5200	8.5090	0.3432	0.3429	0.00
07/11/2008	JN05 On 07-November-08			jNote	9.1900	9.2010	0.3477	0.3480	0.00
07/11/2008	JN05 On 07-November-08			jNote	9.1900	9.2010	0.3477	0.3480	0.00
07/11/2008	JN05 On 07-November-08			jNote	9.1900	9.2010	0.3477	0.3480	0.00
07/11/2008	JN05 On 07-November-08			jNote	9.1900	9.2010	0.3477	0.3480	0.00
07/11/2008	JN05 On 07-November-08			jNote	9.1900	9.2010	0.3477	0.3480	0.00
07/11/2008	JN05 On 07-November-08			jNote	9.1900	9.2010	0.3477	0.3480	0.00
07/11/2008	JN05 On 07-November-08			jNote	9.1900	9.2010	0.3477	0.3480	0.00
07/11/2008	JN05 On 07-November-08			jNote	9.1900	9.2010	0.3477	0.3480	0.00
07/11/2008	JN10 On 05-February-09			jNote	8.4800	8.4820	0.5627	0.5628	0.00
07/11/2008	JN10 On 05-February-09			jNote	8.4800	8.4820	0.5627	0.5628	0.00
07/11/2008	JN10 On 05-February-09			jNote	8.4800	8.4820	0.5627	0.5628	0.00
07/11/2008	JN10 On 05-February-09			jNote	8.4800	8.4820	0.5627	0.5628	0.00
07/11/2008	JN10 On 05-February-09			jNote	8.4800	8.4820	0.5627	0.5628	0.00
07/11/2008	JN10 On 05-February-09			jNote	8.4800	8.4820	0.5627	0.5628	0.00
07/11/2008	JN10 On 05-February-09			jNote	8.4800	8.4820	0.5627	0.5628	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
07/11/2008	JN10 On 05-February-09			jNote	8.4800	8.4820	0.5627	0.5628	0.00
07/11/2008	JN10 On 07-May-09			jNote	8.3600	8.3580	0.5579	0.5580	0.00
07/11/2008	JN10 On 07-May-09			jNote	8.3600	8.3580	0.5579	0.5580	0.00
07/11/2008	JN10 On 07-May-09			jNote	8.3600	8.3580	0.5579	0.5580	0.00
07/11/2008	JN10 On 07-May-09			jNote	8.3600	8.3580	0.5579	0.5580	0.00
07/11/2008	JN10 On 07-May-09			jNote	8.3600	8.3580	0.5579	0.5580	0.00
07/11/2008	JN10 On 07-May-09			jNote	8.3600	8.3580	0.5579	0.5580	0.00
07/11/2008	JN10 On 07-May-09			jNote	8.3600	8.3580	0.5579	0.5580	0.00
07/11/2008	JN10 On 07-May-09			jNote	8.3600	8.3580	0.5579	0.5580	0.00
07/11/2008	JN10 On 06-August-09			jNote	8.2700	8.2710	0.5548	0.5548	0.00
07/11/2008	JN10 On 06-August-09			jNote	8.2700	8.2710	0.5548	0.5548	0.00
07/11/2008	JN10 On 06-August-09			jNote	8.2700	8.2710	0.5548	0.5548	0.00
07/11/2008	JN10 On 06-August-09			jNote	8.2700	8.2710	0.5548	0.5548	0.00
07/11/2008	JN10 On 06-August-09			jNote	8.2700	8.2710	0.5548	0.5548	0.00
07/11/2008	JN10 On 06-August-09			jNote	8.2700	8.2710	0.5548	0.5548	0.00
07/11/2008	JN10 On 06-August-09			jNote	8.2700	8.2710	0.5548	0.5548	0.00
07/11/2008	JN10 On 06-August-09			jNote	8.2700	8.2710	0.5548	0.5548	0.00
07/11/2008	JN10 On 06-August-09			jNote	8.2700	8.2710	0.5548	0.5548	0.00
07/11/2008	JN10 On 07-November-08			jNote	8.8600	8.8670	0.5691	0.5694	0.00
07/11/2008	JN10 On 07-November-08			jNote	8.8600	8.8670	0.5691	0.5694	0.00
07/11/2008	JN10 On 07-November-08			jNote	8.8600	8.8670	0.5691	0.5694	0.00
07/11/2008	JN10 On 07-November-08			jNote	8.8600	8.8670	0.5691	0.5694	0.00
07/11/2008	JN10 On 07-November-08			jNote	8.8600	8.8670	0.5691	0.5694	0.00
07/11/2008	JN10 On 07-November-08			jNote	8.8600	8.8670	0.5691	0.5694	0.00
07/11/2008	JN10 On 07-November-08			jNote	8.8600	8.8670	0.5691	0.5694	0.00
07/11/2008	JN10 On 07-November-08			jNote	8.8600	8.8670	0.5691	0.5694	0.00
07/11/2008	JROD On 28-November-08			jRod	11.8400	11.8410	0.0104	0.0098	0.00
07/11/2008	JROD On 28-November-08			jRod	11.8400	11.8410	0.0104	0.0098	0.00
07/11/2008	JROD On 28-November-08			jRod	11.8400	11.8410	0.0104	0.0098	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
07/11/2008	JROD On 28-November-08			jRod	11.8400	11.8410	0.0104	0.0098	0.00
07/11/2008	JROD On 28-November-08			jRod	11.8400	11.8410	0.0104	0.0098	0.00
07/11/2008	JROD On 28-November-08			jRod	11.8400	11.8410	0.0104	0.0098	0.00
07/11/2008	JROD On 28-November-08			jRod	11.8400	11.8410	0.0104	0.0098	0.00
07/11/2008	JROD On 28-November-08			jRod	11.8400	11.8410	0.0104	0.0098	0.00
07/11/2008	JROD On 31-December-08			jRod	12.0400	12.0370	0.0109	0.0103	0.00
07/11/2008	JROD On 31-December-08			jRod	12.0400	12.0370	0.0109	0.0103	0.00
07/11/2008	JROD On 31-December-08			jRod	12.0400	12.0370	0.0109	0.0103	0.00
07/11/2008	JROD On 31-December-08			jRod	12.0400	12.0370	0.0109	0.0103	0.00
07/11/2008	JROD On 31-December-08			jRod	12.0400	12.0370	0.0109	0.0103	0.00
07/11/2008	JROD On 31-December-08			jRod	12.0400	12.0370	0.0109	0.0103	0.00
07/11/2008	JROD On 31-December-08			jRod	12.0400	12.0370	0.0109	0.0103	0.00
07/11/2008	JROD On 31-December-08			jRod	12.0400	12.0370	0.0109	0.0103	0.00
07/11/2008	OTH1 On 05-February-09			Index Future	275.1700	267.1490	275.1700	267.1490	0.00
07/11/2008	OTH1 On 05-February-09			Index Future	275.1700	267.1490	275.1700	267.1490	0.00
07/11/2008	OTH1 On 05-February-09			Index Future	275.1700	267.1490	275.1700	267.1490	0.00
07/11/2008	OTH1 On 05-February-09			Index Future	275.1700	267.1490	275.1700	267.1490	0.00
07/11/2008	OTH1 On 05-February-09			Index Future	275.1700	267.1490	275.1700	267.1490	0.00
07/11/2008	OTH1 On 05-February-09			Index Future	275.1700	267.1490	275.1700	267.1490	0.00
07/11/2008	OTH1 On 05-February-09			Index Future	275.1700	267.1490	275.1700	267.1490	0.00
07/11/2008	OTH1 On 05-February-09			Index Future	275.1700	267.1490	275.1700	267.1490	0.00
07/11/2008	OTH1 On 07-May-09			Index Future	282.9000	274.9420	282.9040	274.9420	0.00
07/11/2008	OTH1 On 07-May-09			Index Future	282.9000	274.9420	282.9040	274.9420	0.00
07/11/2008	OTH1 On 07-May-09			Index Future	282.9000	274.9420	282.9040	274.9420	0.00
07/11/2008	OTH1 On 07-May-09			Index Future	282.9000	274.9420	282.9040	274.9420	0.00
07/11/2008	OTH1 On 07-May-09			Index Future	282.9000	274.9420	282.9040	274.9420	0.00
07/11/2008	OTH1 On 07-May-09			Index Future	282.9000	274.9420	282.9040	274.9420	0.00
07/11/2008	OTH1 On 07-May-09			Index Future	282.9000	274.9420	282.9040	274.9420	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
07/11/2008	OTH1 On 07-May-09			Index Future	282.9000	274.9420	282.9040	274.9420	0.00
07/11/2008	OTH1 On 06-August-09			Index Future	290.5000	282.6010	290.5040	282.6010	3.00
07/11/2008	OTH1 On 06-August-09			Index Future	290.5000	282.6010	290.5040	282.6010	3.00
07/11/2008	OTH1 On 06-August-09			Index Future	290.5000	282.6010	290.5040	282.6010	3.00
07/11/2008	OTH1 On 06-August-09			Index Future	290.5000	282.6010	290.5040	282.6010	3.00
07/11/2008	OTH1 On 06-August-09			Index Future	290.5000	282.6010	290.5040	282.6010	3.00
07/11/2008	OTH1 On 06-August-09			Index Future	290.5000	282.6010	290.5040	282.6010	3.00
07/11/2008	OTH1 On 06-August-09			Index Future	290.5000	282.6010	290.5040	282.6010	3.00
07/11/2008	OTH1 On 06-August-09			Index Future	290.5000	282.6010	290.5040	282.6010	3.00
07/11/2008	R153 On 05-February-09			Bond Future	8.6800	8.6840	111.9860	111.9757	4514.00
07/11/2008	R153 On 05-February-09			Bond Future	8.6800	8.6840	111.9860	111.9757	4514.00
07/11/2008	R153 On 05-February-09			Bond Future	8.6800	8.6840	111.9860	111.9757	4514.00
07/11/2008	R153 On 05-February-09			Bond Future	8.6800	8.6840	111.9860	111.9757	4514.00
07/11/2008	R153 On 05-February-09			Bond Future	8.6800	8.6840	111.9860	111.9757	4514.00
07/11/2008	R153 On 05-February-09			Bond Future	8.6800	8.6840	111.9860	111.9757	4514.00
07/11/2008	R153 On 05-February-09			Bond Future	8.6800	8.6840	111.9860	111.9757	4514.00
07/11/2008	R153 On 05-February-09			Bond Future	8.6800	8.6840	111.9860	111.9757	4514.00
07/11/2008	R153 On 07-May-09			Bond Future	8.1800	8.1940	108.3816	108.3690	0.00
07/11/2008	R153 On 07-May-09			Bond Future	8.1800	8.1940	108.3816	108.3690	0.00
07/11/2008	R153 On 07-May-09			Bond Future	8.1800	8.1940	108.3816	108.3690	0.00
07/11/2008	R153 On 07-May-09			Bond Future	8.1800	8.1940	108.3816	108.3690	0.00
07/11/2008	R153 On 07-May-09			Bond Future	8.1800	8.1940	108.3816	108.3690	0.00
07/11/2008	R153 On 07-May-09			Bond Future	8.1800	8.1940	108.3816	108.3690	0.00
07/11/2008	R153 On 07-May-09			Bond Future	8.1800	8.1940	108.3816	108.3690	0.00
07/11/2008	R153 On 07-May-09			Bond Future	8.1800	8.1940	108.3816	108.3690	0.00
07/11/2008	R153 On 06-August-09			Bond Future	7.5300	7.5440	111.2505	111.2360	0.00
07/11/2008	R153 On 06-August-09			Bond Future	7.5300	7.5440	111.2505	111.2360	0.00
07/11/2008	R153 On 06-August-09			Bond Future	7.5300	7.5440	111.2505	111.2360	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
07/11/2008	R153 On 06-August-09			Bond Future	7.5300	7.5440	111.2505	111.2360	0.00
07/11/2008	R153 On 06-August-09			Bond Future	7.5300	7.5440	111.2505	111.2360	0.00
07/11/2008	R153 On 06-August-09			Bond Future	7.5300	7.5440	111.2505	111.2360	0.00
07/11/2008	R153 On 06-August-09			Bond Future	7.5300	7.5440	111.2505	111.2360	0.00
07/11/2008	R153 On 06-August-09			Bond Future	7.5300	7.5440	111.2505	111.2360	0.00
07/11/2008	R157 On 05-February-09			Bond Future	8.4700	8.4810	130.4994	130.4476	7062.00
07/11/2008	R157 On 05-February-09			Bond Future	8.4700	8.4810	130.4994	130.4476	7062.00
07/11/2008	R157 On 05-February-09			Bond Future	8.4700	8.4810	130.4994	130.4476	7062.00
07/11/2008	R157 On 05-February-09			Bond Future	8.4700	8.4810	130.4994	130.4476	7062.00
07/11/2008	R157 On 05-February-09			Bond Future	8.4700	8.4810	130.4994	130.4476	7062.00
07/11/2008	R157 On 05-February-09			Bond Future	8.4700	8.4810	130.4994	130.4476	7062.00
07/11/2008	R157 On 05-February-09			Bond Future	8.4700	8.4810	130.4994	130.4476	7062.00
07/11/2008	R157 On 05-February-09			Bond Future	8.4700	8.4810	130.4994	130.4476	7062.00
07/11/2008	R157 On 07-May-09			Bond Future	8.3400	8.3460	127.1423	127.0862	1624.00
07/11/2008	R157 On 07-May-09			Bond Future	8.3400	8.3460	127.1423	127.0862	1624.00
07/11/2008	R157 On 07-May-09			Bond Future	8.3400	8.3460	127.1423	127.0862	1624.00
07/11/2008	R157 On 07-May-09			Bond Future	8.3400	8.3460	127.1423	127.0862	1624.00
07/11/2008	R157 On 07-May-09			Bond Future	8.3400	8.3460	127.1423	127.0862	1624.00
07/11/2008	R157 On 07-May-09			Bond Future	8.3400	8.3460	127.1423	127.0862	1624.00
07/11/2008	R157 On 07-May-09			Bond Future	8.3400	8.3460	127.1423	127.0862	1624.00
07/11/2008	R157 On 07-May-09			Bond Future	8.3400	8.3460	127.1423	127.0862	1624.00
07/11/2008	R157 On 06-August-09			Bond Future	8.2000	8.2150	130.4824	130.4224	2500.00
07/11/2008	R157 On 06-August-09			Bond Future	8.2000	8.2150	130.4824	130.4224	2500.00
07/11/2008	R157 On 06-August-09			Bond Future	8.2000	8.2150	130.4824	130.4224	2500.00
07/11/2008	R157 On 06-August-09			Bond Future	8.2000	8.2150	130.4824	130.4224	2500.00
07/11/2008	R157 On 06-August-09			Bond Future	8.2000	8.2150	130.4824	130.4224	2500.00
07/11/2008	R157 On 06-August-09			Bond Future	8.2000	8.2150	130.4824	130.4224	2500.00
07/11/2008	R157 On 06-August-09			Bond Future	8.2000	8.2150	130.4824	130.4224	2500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2008	R157 On 06-August-09			Bond Future	8.2000	8.2150	130.4824	130.4224	2500.00
07/11/2008	R157 On 05-February-09	8.75	Call	Option on Bond Future	1662	1653	1662	1653	850.00
07/11/2008	R157 On 05-February-09	8.50	Call	Option on Bond Future	1662	1653	1662	1653	850.00
07/11/2008	R157 On 05-February-09	8.25	Call	Option on Bond Future	1662	1653	1662	1653	850.00
07/11/2008	R157 On 05-February-09	8.00	Call	Option on Bond Future	1662	1653	1662	1653	850.00
07/11/2008	R157 On 05-February-09	9.00	Call	Option on Bond Future	1662	1653	1662	1653	850.00
07/11/2008	R157 On 05-February-09	7.75	Call	Option on Bond Future	1662	1653	1662	1653	850.00
07/11/2008	R157 On 05-February-09	7.50	Call	Option on Bond Future	1662	1653	1662	1653	850.00
07/11/2008	R157 On 05-February-09	7.25	Call	Option on Bond Future	1662	1653	1662	1653	850.00
07/11/2008	R157 On 05-February-09	7.00	Call	Option on Bond Future	1662	1653	1662	1653	850.00
07/11/2008	R157 On 05-February-09	8.75	Put	Option on Bond Future	2948	2991	2948	2991	0.00
07/11/2008	R157 On 05-February-09	8.50	Put	Option on Bond Future	2948	2991	2948	2991	0.00
07/11/2008	R157 On 05-February-09	8.25	Put	Option on Bond Future	2948	2991	2948	2991	0.00
07/11/2008	R157 On 05-February-09	8.00	Put	Option on Bond Future	2948	2991	2948	2991	0.00
07/11/2008	R157 On 05-February-09	9.00	Put	Option on Bond Future	2948	2991	2948	2991	0.00
07/11/2008	R157 On 05-February-09	7.75	Put	Option on Bond Future	2948	2991	2948	2991	0.00
07/11/2008	R157 On 05-February-09	7.50	Put	Option on Bond Future	2948	2991	2948	2991	0.00
07/11/2008	R157 On 05-February-09	7.25	Put	Option on Bond Future	2948	2991	2948	2991	0.00
07/11/2008	R157 On 05-February-09	7.00	Put	Option on Bond Future	2948	2991	2948	2991	0.00
07/11/2008	R186 On 05-February-09			Bond Future	8.2200	8.2250	122.6499	122.5533	2874.00
07/11/2008	R186 On 05-February-09			Bond Future	8.2200	8.2250	122.6499	122.5533	2874.00
07/11/2008	R186 On 05-February-09			Bond Future	8.2200	8.2250	122.6499	122.5533	2874.00
07/11/2008	R186 On 05-February-09			Bond Future	8.2200	8.2250	122.6499	122.5533	2874.00
07/11/2008	R186 On 05-February-09			Bond Future	8.2200	8.2250	122.6499	122.5533	2874.00
07/11/2008	R186 On 05-February-09			Bond Future	8.2200	8.2250	122.6499	122.5533	2874.00
07/11/2008	R186 On 05-February-09			Bond Future	8.2200	8.2250	122.6499	122.5533	2874.00
07/11/2008	R186 On 05-February-09			Bond Future	8.2200	8.2250	122.6499	122.5533	2874.00
07/11/2008	R186 On 07-May-09			Bond Future	8.1200	8.1320	126.1403	126.0433	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
07/11/2008	R186 On 07-May-09			Bond Future	8.1200	8.1320	126.1403	126.0433	0.00
07/11/2008	R186 On 07-May-09			Bond Future	8.1200	8.1320	126.1403	126.0433	0.00
07/11/2008	R186 On 07-May-09			Bond Future	8.1200	8.1320	126.1403	126.0433	0.00
07/11/2008	R186 On 07-May-09			Bond Future	8.1200	8.1320	126.1403	126.0433	0.00
07/11/2008	R186 On 07-May-09			Bond Future	8.1200	8.1320	126.1403	126.0433	0.00
07/11/2008	R186 On 07-May-09			Bond Future	8.1200	8.1320	126.1403	126.0433	0.00
07/11/2008	R186 On 07-May-09			Bond Future	8.1200	8.1320	126.1403	126.0433	0.00
07/11/2008	R186 On 06-August-09			Bond Future	8.0400	8.0480	124.3010	124.1929	2500.00
07/11/2008	R186 On 06-August-09			Bond Future	8.0400	8.0480	124.3010	124.1929	2500.00
07/11/2008	R186 On 06-August-09			Bond Future	8.0400	8.0480	124.3010	124.1929	2500.00
07/11/2008	R186 On 06-August-09			Bond Future	8.0400	8.0480	124.3010	124.1929	2500.00
07/11/2008	R186 On 06-August-09			Bond Future	8.0400	8.0480	124.3010	124.1929	2500.00
07/11/2008	R186 On 06-August-09			Bond Future	8.0400	8.0480	124.3010	124.1929	2500.00
07/11/2008	R186 On 06-August-09			Bond Future	8.0400	8.0480	124.3010	124.1929	2500.00
07/11/2008	R186 On 06-August-09			Bond Future	8.0400	8.0480	124.3010	124.1929	2500.00
07/11/2008	R196 On 05-February-09			Bond Future	11.9200	11.8780	104.3862	104.3885	0.00
07/11/2008	R196 On 05-February-09			Bond Future	11.9200	11.8780	104.3862	104.3885	0.00
07/11/2008	R196 On 05-February-09			Bond Future	11.9200	11.8780	104.3862	104.3885	0.00
07/11/2008	R196 On 05-February-09			Bond Future	11.9200	11.8780	104.3862	104.3885	0.00
07/11/2008	R196 On 05-February-09			Bond Future	11.9200	11.8780	104.3862	104.3885	0.00
07/11/2008	R196 On 05-February-09			Bond Future	11.9200	11.8780	104.3862	104.3885	0.00
07/11/2008	R196 On 05-February-09			Bond Future	11.9200	11.8780	104.3862	104.3885	0.00
07/11/2008	R196 On 05-February-09			Bond Future	11.9200	11.8780	104.3862	104.3885	0.00
07/11/2008	R196 On 07-May-09			Bond Future	11.3700	11.3420	101.5190	101.5267	0.00
07/11/2008	R196 On 07-May-09			Bond Future	11.3700	11.3420	101.5190	101.5267	0.00
07/11/2008	R196 On 07-May-09			Bond Future	11.3700	11.3420	101.5190	101.5267	0.00
07/11/2008	R196 On 07-May-09			Bond Future	11.3700	11.3420	101.5190	101.5267	0.00
07/11/2008	R196 On 07-May-09			Bond Future	11.3700	11.3420	101.5190	101.5267	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
07/11/2008	R196 On 07-May-09			Bond Future	11.3700	11.3420	101.5190	101.5267	0.00
07/11/2008	R196 On 07-May-09			Bond Future	11.3700	11.3420	101.5190	101.5267	0.00
07/11/2008	R196 On 07-May-09			Bond Future	11.3700	11.3420	101.5190	101.5267	0.00
07/11/2008	R201 On 05-February-09			Bond Future	8.5700	8.5780	102.0279	101.9869	2.00
07/11/2008	R201 On 05-February-09			Bond Future	8.5700	8.5780	102.0279	101.9869	2.00
07/11/2008	R201 On 05-February-09			Bond Future	8.5700	8.5780	102.0279	101.9869	2.00
07/11/2008	R201 On 05-February-09			Bond Future	8.5700	8.5780	102.0279	101.9869	2.00
07/11/2008	R201 On 05-February-09			Bond Future	8.5700	8.5780	102.0279	101.9869	2.00
07/11/2008	R201 On 05-February-09			Bond Future	8.5700	8.5780	102.0279	101.9869	2.00
07/11/2008	R201 On 05-February-09			Bond Future	8.5700	8.5780	102.0279	101.9869	2.00
07/11/2008	R201 On 07-May-09			Bond Future	8.4000	8.4120	104.9296	104.8852	0.00
07/11/2008	R201 On 07-May-09			Bond Future	8.4000	8.4120	104.9296	104.8852	0.00
07/11/2008	R201 On 07-May-09			Bond Future	8.4000	8.4120	104.9296	104.8852	0.00
07/11/2008	R201 On 07-May-09			Bond Future	8.4000	8.4120	104.9296	104.8852	0.00
07/11/2008	R201 On 07-May-09			Bond Future	8.4000	8.4120	104.9296	104.8852	0.00
07/11/2008	R201 On 07-May-09			Bond Future	8.4000	8.4120	104.9296	104.8852	0.00
07/11/2008	R201 On 07-May-09			Bond Future	8.4000	8.4120	104.9296	104.8852	0.00
07/11/2008	R201 On 07-May-09			Bond Future	8.4000	8.4120	104.9296	104.8852	0.00
07/11/2008	R201 On 06-August-09			Bond Future	8.2400	8.2520	103.3947	103.3472	0.00
07/11/2008	R201 On 06-August-09			Bond Future	8.2400	8.2520	103.3947	103.3472	0.00
07/11/2008	R201 On 06-August-09			Bond Future	8.2400	8.2520	103.3947	103.3472	0.00
07/11/2008	R201 On 06-August-09			Bond Future	8.2400	8.2520	103.3947	103.3472	0.00
07/11/2008	R201 On 06-August-09			Bond Future	8.2400	8.2520	103.3947	103.3472	0.00
07/11/2008	R201 On 06-August-09			Bond Future	8.2400	8.2520	103.3947	103.3472	0.00
07/11/2008	R201 On 06-August-09			Bond Future	8.2400	8.2520	103.3947	103.3472	0.00
07/11/2008	R201 On 06-August-09			Bond Future	8.2400	8.2520	103.3947	103.3472	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
07/11/2008	R203 On 05-February-09			Bond Future	8.4900	8.5010	101.9051	101.8515	0.00
07/11/2008	R203 On 05-February-09			Bond Future	8.4900	8.5010	101.9051	101.8515	0.00
07/11/2008	R203 On 05-February-09			Bond Future	8.4900	8.5010	101.9051	101.8515	0.00
07/11/2008	R203 On 05-February-09			Bond Future	8.4900	8.5010	101.9051	101.8515	0.00
07/11/2008	R203 On 05-February-09			Bond Future	8.4900	8.5010	101.9051	101.8515	0.00
07/11/2008	R203 On 05-February-09			Bond Future	8.4900	8.5010	101.9051	101.8515	0.00
07/11/2008	R203 On 05-February-09			Bond Future	8.4900	8.5010	101.9051	101.8515	0.00
07/11/2008	R203 On 05-February-09			Bond Future	8.4900	8.5010	101.9051	101.8515	0.00
07/11/2008	R203 On 07-May-09			Bond Future	8.3700	8.3750	100.6013	100.5423	0.00
07/11/2008	R203 On 07-May-09			Bond Future	8.3700	8.3750	100.6013	100.5423	0.00
07/11/2008	R203 On 07-May-09			Bond Future	8.3700	8.3750	100.6013	100.5423	0.00
07/11/2008	R203 On 07-May-09			Bond Future	8.3700	8.3750	100.6013	100.5423	0.00
07/11/2008	R203 On 07-May-09			Bond Future	8.3700	8.3750	100.6013	100.5423	0.00
07/11/2008	R203 On 07-May-09			Bond Future	8.3700	8.3750	100.6013	100.5423	0.00
07/11/2008	R203 On 07-May-09			Bond Future	8.3700	8.3750	100.6013	100.5423	0.00
07/11/2008	R203 On 07-May-09			Bond Future	8.3700	8.3750	100.6013	100.5423	0.00
07/11/2008	R203 On 06-August-09			Bond Future	8.2400	8.2530	103.3909	103.3327	0.00
07/11/2008	R203 On 06-August-09			Bond Future	8.2400	8.2530	103.3909	103.3327	0.00
07/11/2008	R203 On 06-August-09			Bond Future	8.2400	8.2530	103.3909	103.3327	0.00
07/11/2008	R203 On 06-August-09			Bond Future	8.2400	8.2530	103.3909	103.3327	0.00
07/11/2008	R203 On 06-August-09			Bond Future	8.2400	8.2530	103.3909	103.3327	0.00
07/11/2008	R203 On 06-August-09			Bond Future	8.2400	8.2530	103.3909	103.3327	0.00
07/11/2008	R203 On 06-August-09			Bond Future	8.2400	8.2530	103.3909	103.3327	0.00
07/11/2008	R203 On 06-August-09			Bond Future	8.2400	8.2530	103.3909	103.3327	0.00
07/11/2008	R204 On 05-February-09			Bond Future	8.5000	8.5120	97.7912	97.7333	9.00
07/11/2008	R204 On 05-February-09			Bond Future	8.5000	8.5120	97.7912	97.7333	9.00
07/11/2008	R204 On 05-February-09			Bond Future	8.5000	8.5120	97.7912	97.7333	9.00
07/11/2008	R204 On 05-February-09			Bond Future	8.5000	8.5120	97.7912	97.7333	9.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2008	R204 On 05-February-09			Bond Future	8.5000	8.5120	97.7912	97.7333	9.00
07/11/2008	R204 On 05-February-09			Bond Future	8.5000	8.5120	97.7912	97.7333	9.00
07/11/2008	R204 On 05-February-09			Bond Future	8.5000	8.5120	97.7912	97.7333	9.00
07/11/2008	R204 On 05-February-09			Bond Future	8.5000	8.5120	97.7912	97.7333	9.00
07/11/2008	R204 On 07-May-09			Bond Future	8.3900	8.3990	100.5684	100.5108	0.00
07/11/2008	R204 On 07-May-09			Bond Future	8.3900	8.3990	100.5684	100.5108	0.00
07/11/2008	R204 On 07-May-09			Bond Future	8.3900	8.3990	100.5684	100.5108	0.00
07/11/2008	R204 On 07-May-09			Bond Future	8.3900	8.3990	100.5684	100.5108	0.00
07/11/2008	R204 On 07-May-09			Bond Future	8.3900	8.3990	100.5684	100.5108	0.00
07/11/2008	R204 On 07-May-09			Bond Future	8.3900	8.3990	100.5684	100.5108	0.00
07/11/2008	R204 On 07-May-09			Bond Future	8.3900	8.3990	100.5684	100.5108	0.00
07/11/2008	R204 On 07-May-09			Bond Future	8.3900	8.3990	100.5684	100.5108	0.00
07/11/2008	R204 On 06-August-09			Bond Future	8.2800	8.2940	99.2958	99.2324	0.00
07/11/2008	R204 On 06-August-09			Bond Future	8.2800	8.2940	99.2958	99.2324	0.00
07/11/2008	R204 On 06-August-09			Bond Future	8.2800	8.2940	99.2958	99.2324	0.00
07/11/2008	R204 On 06-August-09			Bond Future	8.2800	8.2940	99.2958	99.2324	0.00
07/11/2008	R204 On 06-August-09			Bond Future	8.2800	8.2940	99.2958	99.2324	0.00
07/11/2008	R204 On 06-August-09			Bond Future	8.2800	8.2940	99.2958	99.2324	0.00
07/11/2008	R204 On 06-August-09			Bond Future	8.2800	8.2940	99.2958	99.2324	0.00
07/11/2008	R204 On 06-August-09			Bond Future	8.2800	8.2940	99.2958	99.2324	0.00
07/11/2008	R206 On 05-February-09			Bond Future	8.5600	8.5630	96.3580	96.3272	1730.00
07/11/2008	R206 On 05-February-09			Bond Future	8.5600	8.5630	96.3580	96.3272	1730.00
07/11/2008	R206 On 05-February-09			Bond Future	8.5600	8.5630	96.3580	96.3272	1730.00
07/11/2008	R206 On 05-February-09			Bond Future	8.5600	8.5630	96.3580	96.3272	1730.00
07/11/2008	R206 On 05-February-09			Bond Future	8.5600	8.5630	96.3580	96.3272	1730.00
07/11/2008	R206 On 05-February-09			Bond Future	8.5600	8.5630	96.3580	96.3272	1730.00
07/11/2008	R206 On 05-February-09			Bond Future	8.5600	8.5630	96.3580	96.3272	1730.00
07/11/2008	R206 On 05-February-09			Bond Future	8.5600	8.5630	96.3580	96.3272	1730.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2008	R206 On 07-May-09			Bond Future	8.3700	8.3790	99.0994	99.0622	0.00
07/11/2008	R206 On 07-May-09			Bond Future	8.3700	8.3790	99.0994	99.0622	0.00
07/11/2008	R206 On 07-May-09			Bond Future	8.3700	8.3790	99.0994	99.0622	0.00
07/11/2008	R206 On 07-May-09			Bond Future	8.3700	8.3790	99.0994	99.0622	0.00
07/11/2008	R206 On 07-May-09			Bond Future	8.3700	8.3790	99.0994	99.0622	0.00
07/11/2008	R206 On 07-May-09			Bond Future	8.3700	8.3790	99.0994	99.0622	0.00
07/11/2008	R206 On 07-May-09			Bond Future	8.3700	8.3790	99.0994	99.0622	0.00
07/11/2008	R206 On 07-May-09			Bond Future	8.3700	8.3790	99.0994	99.0622	0.00
07/11/2008	R206 On 06-August-09			Bond Future	8.1800	8.1940	98.0644	98.0284	0.00
07/11/2008	R206 On 06-August-09			Bond Future	8.1800	8.1940	98.0644	98.0284	0.00
07/11/2008	R206 On 06-August-09			Bond Future	8.1800	8.1940	98.0644	98.0284	0.00
07/11/2008	R206 On 06-August-09			Bond Future	8.1800	8.1940	98.0644	98.0284	0.00
07/11/2008	R206 On 06-August-09			Bond Future	8.1800	8.1940	98.0644	98.0284	0.00
07/11/2008	R206 On 06-August-09			Bond Future	8.1800	8.1940	98.0644	98.0284	0.00
07/11/2008	R206 On 06-August-09			Bond Future	8.1800	8.1940	98.0644	98.0284	0.00
07/11/2008	R206 On 06-August-09			Bond Future	8.1800	8.1940	98.0644	98.0284	0.00
07/11/2008	R207 On 05-February-09			Bond Future	8.4900	8.5110	91.7864	91.6541	0.00
07/11/2008	R207 On 05-February-09			Bond Future	8.4900	8.5110	91.7864	91.6541	0.00
07/11/2008	R207 On 05-February-09			Bond Future	8.4900	8.5110	91.7864	91.6541	0.00
07/11/2008	R207 On 05-February-09			Bond Future	8.4900	8.5110	91.7864	91.6541	0.00
07/11/2008	R207 On 05-February-09			Bond Future	8.4900	8.5110	91.7864	91.6541	0.00
07/11/2008	R207 On 05-February-09			Bond Future	8.4900	8.5110	91.7864	91.6541	0.00
07/11/2008	R207 On 05-February-09			Bond Future	8.4900	8.5110	91.7864	91.6541	0.00
07/11/2008	R207 On 05-February-09			Bond Future	8.4900	8.5110	91.7864	91.6541	0.00
07/11/2008	R207 On 07-May-09			Bond Future	8.3900	8.4090	94.3952	94.2633	0.00
07/11/2008	R207 On 07-May-09			Bond Future	8.3900	8.4090	94.3952	94.2633	0.00
07/11/2008	R207 On 07-May-09			Bond Future	8.3900	8.4090	94.3952	94.2633	0.00
07/11/2008	R207 On 07-May-09			Bond Future	8.3900	8.4090	94.3952	94.2633	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
07/11/2008	R207 On 07-May-09			Bond Future	8.3900	8.4090	94.3952	94.2633	0.00
07/11/2008	R207 On 07-May-09			Bond Future	8.3900	8.4090	94.3952	94.2633	0.00
07/11/2008	R207 On 07-May-09			Bond Future	8.3900	8.4090	94.3952	94.2633	0.00
07/11/2008	R207 On 07-May-09			Bond Future	8.3900	8.4090	94.3952	94.2633	0.00
07/11/2008	R207 On 06-August-09			Bond Future	8.2900	8.3140	93.3569	93.2192	0.00
07/11/2008	R207 On 06-August-09			Bond Future	8.2900	8.3140	93.3569	93.2192	0.00
07/11/2008	R207 On 06-August-09			Bond Future	8.2900	8.3140	93.3569	93.2192	0.00
07/11/2008	R207 On 06-August-09			Bond Future	8.2900	8.3140	93.3569	93.2192	0.00
07/11/2008	R207 On 06-August-09			Bond Future	8.2900	8.3140	93.3569	93.2192	0.00
07/11/2008	R207 On 06-August-09			Bond Future	8.2900	8.3140	93.3569	93.2192	0.00
07/11/2008	R207 On 06-August-09			Bond Future	8.2900	8.3140	93.3569	93.2192	0.00
07/11/2008	R207 On 06-August-09			Bond Future	8.2900	8.3140	93.3569	93.2192	0.00
07/11/2008	R207 On 06-August-09			Bond Future	8.2900	8.3140	93.3569	93.2192	0.00
07/11/2008	R207 On 06-August-09			Bond Future	8.2900	8.3140	93.3569	93.2192	0.00
07/11/2008	R207 On 06-August-09			Bond Future	8.2900	8.3140	93.3569	93.2192	0.00
07/11/2008	R208 On 05-February-09			Bond Future	8.4500	8.4660	89.7173	89.5940	0.00
07/11/2008	R208 On 05-February-09			Bond Future	8.4500	8.4660	89.7173	89.5940	0.00
07/11/2008	R208 On 05-February-09			Bond Future	8.4500	8.4660	89.7173	89.5940	0.00
07/11/2008	R208 On 05-February-09			Bond Future	8.4500	8.4660	89.7173	89.5940	0.00
07/11/2008	R208 On 05-February-09			Bond Future	8.4500	8.4660	89.7173	89.5940	0.00
07/11/2008	R208 On 05-February-09			Bond Future	8.4500	8.4660	89.7173	89.5940	0.00
07/11/2008	R208 On 05-February-09			Bond Future	8.4500	8.4660	89.7173	89.5940	0.00
07/11/2008	R208 On 05-February-09			Bond Future	8.4500	8.4660	89.7173	89.5940	0.00
07/11/2008	R208 On 07-May-09			Bond Future	8.3500	8.3690	88.8551	88.7182	0.00
07/11/2008	R208 On 07-May-09			Bond Future	8.3500	8.3690	88.8551	88.7182	0.00
07/11/2008	R208 On 07-May-09			Bond Future	8.3500	8.3690	88.8551	88.7182	0.00
07/11/2008	R208 On 07-May-09			Bond Future	8.3500	8.3690	88.8551	88.7182	0.00
07/11/2008	R208 On 07-May-09			Bond Future	8.3500	8.3690	88.8551	88.7182	0.00
07/11/2008	R208 On 07-May-09			Bond Future	8.3500	8.3690	88.8551	88.7182	0.00
07/11/2008	R208 On 07-May-09			Bond Future	8.3500	8.3690	88.8551	88.7182	0.00
07/11/2008	R208 On 07-May-09			Bond Future	8.3500	8.3690	88.8551	88.7182	0.00
07/11/2008	R208 On 07-May-09			Bond Future	8.3500	8.3690	88.8551	88.7182	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
07/11/2008	R208 On 06-August-09			Bond Future	8.3000	8.3170	91.0607	90.9179	0.00
07/11/2008	R208 On 06-August-09			Bond Future	8.3000	8.3170	91.0607	90.9179	0.00
07/11/2008	R208 On 06-August-09			Bond Future	8.3000	8.3170	91.0607	90.9179	0.00
07/11/2008	R208 On 06-August-09			Bond Future	8.3000	8.3170	91.0607	90.9179	0.00
07/11/2008	R208 On 06-August-09			Bond Future	8.3000	8.3170	91.0607	90.9179	0.00
07/11/2008	R208 On 06-August-09			Bond Future	8.3000	8.3170	91.0607	90.9179	0.00
07/11/2008	R208 On 06-August-09			Bond Future	8.3000	8.3170	91.0607	90.9179	0.00
07/11/2008	R208 On 06-August-09			Bond Future	8.3000	8.3170	91.0607	90.9179	0.00
07/11/2008	R209 On 05-February-09			Bond Future	7.8500	7.8420	84.3837	84.4888	5545.00
07/11/2008	R209 On 05-February-09			Bond Future	7.8500	7.8420	84.3837	84.4888	5545.00
07/11/2008	R209 On 05-February-09			Bond Future	7.8500	7.8420	84.3837	84.4888	5545.00
07/11/2008	R209 On 05-February-09			Bond Future	7.8500	7.8420	84.3837	84.4888	5545.00
07/11/2008	R209 On 05-February-09			Bond Future	7.8500	7.8420	84.3837	84.4888	5545.00
07/11/2008	R209 On 05-February-09			Bond Future	7.8500	7.8420	84.3837	84.4888	5545.00
07/11/2008	R209 On 05-February-09			Bond Future	7.8500	7.8420	84.3837	84.4888	5545.00
07/11/2008	R209 On 05-February-09			Bond Future	7.8500	7.8420	84.3837	84.4888	5545.00
07/11/2008	R209 On 07-May-09			Bond Future	7.7800	7.7640	83.6158	83.7222	0.00
07/11/2008	R209 On 07-May-09			Bond Future	7.7800	7.7640	83.6158	83.7222	0.00
07/11/2008	R209 On 07-May-09			Bond Future	7.7800	7.7640	83.6158	83.7222	0.00
07/11/2008	R209 On 07-May-09			Bond Future	7.7800	7.7640	83.6158	83.7222	0.00
07/11/2008	R209 On 07-May-09			Bond Future	7.7800	7.7640	83.6158	83.7222	0.00
07/11/2008	R209 On 07-May-09			Bond Future	7.7800	7.7640	83.6158	83.7222	0.00
07/11/2008	R209 On 07-May-09			Bond Future	7.7800	7.7640	83.6158	83.7222	0.00
07/11/2008	R209 On 07-May-09			Bond Future	7.7800	7.7640	83.6158	83.7222	0.00
07/11/2008	R209 On 06-August-09			Bond Future	7.7000	7.6920	85.9335	86.0411	0.00
07/11/2008	R209 On 06-August-09			Bond Future	7.7000	7.6920	85.9335	86.0411	0.00
07/11/2008	R209 On 06-August-09			Bond Future	7.7000	7.6920	85.9335	86.0411	0.00
07/11/2008	R209 On 06-August-09			Bond Future	7.7000	7.6920	85.9335	86.0411	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
07/11/2008	R209 On 06-August-09			Bond Future	7.7000	7.6920	85.9335	86.0411	0.00
07/11/2008	R209 On 06-August-09			Bond Future	7.7000	7.6920	85.9335	86.0411	0.00
07/11/2008	R209 On 06-August-09			Bond Future	7.7000	7.6920	85.9335	86.0411	0.00
07/11/2008	R209 On 06-August-09			Bond Future	7.7000	7.6920	85.9335	86.0411	0.00
07/11/2008	TRT1 On 05-February-09			Index Future	283.3400	275.1350	283.3440	275.1350	0.00
07/11/2008	TRT1 On 05-February-09			Index Future	283.3400	275.1350	283.3440	275.1350	0.00
07/11/2008	TRT1 On 05-February-09			Index Future	283.3400	275.1350	283.3440	275.1350	0.00
07/11/2008	TRT1 On 05-February-09			Index Future	283.3400	275.1350	283.3440	275.1350	0.00
07/11/2008	TRT1 On 05-February-09			Index Future	283.3400	275.1350	283.3440	275.1350	0.00
07/11/2008	TRT1 On 05-February-09			Index Future	283.3400	275.1350	283.3440	275.1350	0.00
07/11/2008	TRT1 On 05-February-09			Index Future	283.3400	275.1350	283.3440	275.1350	0.00
07/11/2008	TRT1 On 05-February-09			Index Future	283.3400	275.1350	283.3440	275.1350	0.00
07/11/2008	TRT1 On 07-May-09			Index Future	291.3100	283.1600	291.3080	283.1600	0.00
07/11/2008	TRT1 On 07-May-09			Index Future	291.3100	283.1600	291.3080	283.1600	0.00
07/11/2008	TRT1 On 07-May-09			Index Future	291.3100	283.1600	291.3080	283.1600	0.00
07/11/2008	TRT1 On 07-May-09			Index Future	291.3100	283.1600	291.3080	283.1600	0.00
07/11/2008	TRT1 On 07-May-09			Index Future	291.3100	283.1600	291.3080	283.1600	0.00
07/11/2008	TRT1 On 07-May-09			Index Future	291.3100	283.1600	291.3080	283.1600	0.00
07/11/2008	TRT1 On 07-May-09			Index Future	291.3100	283.1600	291.3080	283.1600	0.00
07/11/2008	TRT1 On 06-August-09			Index Future	299.1300	291.0490	299.1340	291.0490	100.00
07/11/2008	TRT1 On 06-August-09			Index Future	299.1300	291.0490	299.1340	291.0490	100.00
07/11/2008	TRT1 On 06-August-09			Index Future	299.1300	291.0490	299.1340	291.0490	100.00
07/11/2008	TRT1 On 06-August-09			Index Future	299.1300	291.0490	299.1340	291.0490	100.00
07/11/2008	TRT1 On 06-August-09			Index Future	299.1300	291.0490	299.1340	291.0490	100.00
07/11/2008	TRT1 On 06-August-09			Index Future	299.1300	291.0490	299.1340	291.0490	100.00
07/11/2008	TRT1 On 06-August-09			Index Future	299.1300	291.0490	299.1340	291.0490	100.00
07/11/2008	TRT1 On 06-August-09			Index Future	299.1300	291.0490	299.1340	291.0490	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2008	ZAAD On 16-March-09			Currency Future	6.9600	6.9273	6.9564	6.9273	1636.00
07/11/2008	ZAAD On 16-March-09			Currency Future	6.9600	6.9273	6.9564	6.9273	1636.00
07/11/2008	ZAAD On 16-March-09			Currency Future	6.9600	6.9273	6.9564	6.9273	1636.00
07/11/2008	ZAAD On 16-March-09			Currency Future	6.9600	6.9273	6.9564	6.9273	1636.00
07/11/2008	ZAAD On 16-March-09			Currency Future	6.9600	6.9273	6.9564	6.9273	1636.00
07/11/2008	ZAAD On 16-March-09			Currency Future	6.9600	6.9273	6.9564	6.9273	1636.00
07/11/2008	ZAAD On 16-March-09			Currency Future	6.9600	6.9273	6.9564	6.9273	1636.00
07/11/2008	ZAAD On 16-March-09			Currency Future	6.9600	6.9273	6.9564	6.9273	1636.00
07/11/2008	ZAAD On 12-June-09			Currency Future	7.0700	7.0450	7.0715	7.0450	600.00
07/11/2008	ZAAD On 12-June-09			Currency Future	7.0700	7.0450	7.0715	7.0450	600.00
07/11/2008	ZAAD On 12-June-09			Currency Future	7.0700	7.0450	7.0715	7.0450	600.00
07/11/2008	ZAAD On 12-June-09			Currency Future	7.0700	7.0450	7.0715	7.0450	600.00
07/11/2008	ZAAD On 12-June-09			Currency Future	7.0700	7.0450	7.0715	7.0450	600.00
07/11/2008	ZAAD On 12-June-09			Currency Future	7.0700	7.0450	7.0715	7.0450	600.00
07/11/2008	ZAAD On 12-June-09			Currency Future	7.0700	7.0450	7.0715	7.0450	600.00
07/11/2008	ZAAD On 12-June-09			Currency Future	7.0700	7.0450	7.0715	7.0450	600.00
07/11/2008	ZAAD On 12-December-08			Currency Future	6.8300	6.8030	6.8297	6.8030	5362.00
07/11/2008	ZAAD On 12-December-08			Currency Future	6.8300	6.8030	6.8297	6.8030	5362.00
07/11/2008	ZAAD On 12-December-08			Currency Future	6.8300	6.8030	6.8297	6.8030	5362.00
07/11/2008	ZAAD On 12-December-08			Currency Future	6.8300	6.8030	6.8297	6.8030	5362.00
07/11/2008	ZAAD On 12-December-08			Currency Future	6.8300	6.8030	6.8297	6.8030	5362.00
07/11/2008	ZAAD On 12-December-08			Currency Future	6.8300	6.8030	6.8297	6.8030	5362.00
07/11/2008	ZAAD On 12-December-08			Currency Future	6.8300	6.8030	6.8297	6.8030	5362.00
07/11/2008	ZAAD On 12-December-08			Currency Future	6.8300	6.8030	6.8297	6.8030	5362.00
07/11/2008	ZAAD On 16-March-09	9.00	Call	Currency Future	486	431	486	431	0.00
07/11/2008	ZAAD On 16-March-09	8.75	Call	Currency Future	486	431	486	431	0.00
07/11/2008	ZAAD On 16-March-09	8.50	Call	Currency Future	486	431	486	431	0.00
07/11/2008	ZAAD On 16-March-09	8.25	Call	Currency Future	486	431	486	431	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
07/11/2008	ZAAD On 16-March-09	7.75	Call	Currency Future	486	431	486	431	0.00
07/11/2008	ZAAD On 16-March-09	7.50	Call	Currency Future	486	431	486	431	0.00
07/11/2008	ZAAD On 16-March-09	7.25	Call	Currency Future	486	431	486	431	0.00
07/11/2008	ZAAD On 16-March-09	7.00	Call	Currency Future	486	431	486	431	0.00
07/11/2008	ZAAD On 16-March-09	8.00	Call	Currency Future	486	431	486	431	0.00
07/11/2008	ZAAD On 16-March-09	9.00	Put	Currency Future	480	454	480	454	0.00
07/11/2008	ZAAD On 16-March-09	8.75	Put	Currency Future	480	454	480	454	0.00
07/11/2008	ZAAD On 16-March-09	8.50	Put	Currency Future	480	454	480	454	0.00
07/11/2008	ZAAD On 16-March-09	8.25	Put	Currency Future	480	454	480	454	0.00
07/11/2008	ZAAD On 16-March-09	7.75	Put	Currency Future	480	454	480	454	0.00
07/11/2008	ZAAD On 16-March-09	7.50	Put	Currency Future	480	454	480	454	0.00
07/11/2008	ZAAD On 16-March-09	7.25	Put	Currency Future	480	454	480	454	0.00
07/11/2008	ZAAD On 16-March-09	7.00	Put	Currency Future	480	454	480	454	0.00
07/11/2008	ZAAD On 16-March-09	8.00	Put	Currency Future	480	454	480	454	0.00
07/11/2008	ZAAD On 12-June-09	9.00	Call	Currency Future	469	425	469	425	0.00
07/11/2008	ZAAD On 12-June-09	8.75	Call	Currency Future	469	425	469	425	0.00
07/11/2008	ZAAD On 12-June-09	8.50	Call	Currency Future	469	425	469	425	0.00
07/11/2008	ZAAD On 12-June-09	8.25	Call	Currency Future	469	425	469	425	0.00
07/11/2008	ZAAD On 12-June-09	8.00	Call	Currency Future	469	425	469	425	0.00
07/11/2008	ZAAD On 12-June-09	7.75	Call	Currency Future	469	425	469	425	0.00
07/11/2008	ZAAD On 12-June-09	7.25	Call	Currency Future	469	425	469	425	0.00
07/11/2008	ZAAD On 12-June-09	7.00	Call	Currency Future	469	425	469	425	0.00
07/11/2008	ZAAD On 12-June-09	6.75	Call	Currency Future	469	425	469	425	0.00
07/11/2008	ZAAD On 12-June-09	6.50	Call	Currency Future	469	425	469	425	0.00
07/11/2008	ZAAD On 12-June-09	6.25	Call	Currency Future	469	425	469	425	0.00
07/11/2008	ZAAD On 12-June-09	7.50	Call	Currency Future	469	425	469	425	0.00
07/11/2008	ZAAD On 12-June-09	9.00	Put	Currency Future	798	780	798	780	0.00
07/11/2008	ZAAD On 12-June-09	8.75	Put	Currency Future	798	780	798	780	0.00
07/11/2008	ZAAD On 12-June-09	8.50	Put	Currency Future	798	780	798	780	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
07/11/2008	ZAAD On 12-June-09	8.25	Put	Currency Future	798	780	798	780	0.00
07/11/2008	ZAAD On 12-June-09	8.00	Put	Currency Future	798	780	798	780	0.00
07/11/2008	ZAAD On 12-June-09	7.75	Put	Currency Future	798	780	798	780	0.00
07/11/2008	ZAAD On 12-June-09	7.25	Put	Currency Future	798	780	798	780	0.00
07/11/2008	ZAAD On 12-June-09	7.00	Put	Currency Future	798	780	798	780	0.00
07/11/2008	ZAAD On 12-June-09	6.75	Put	Currency Future	798	780	798	780	0.00
07/11/2008	ZAAD On 12-June-09	6.50	Put	Currency Future	798	780	798	780	0.00
07/11/2008	ZAAD On 12-June-09	6.25	Put	Currency Future	798	780	798	780	0.00
07/11/2008	ZAAD On 12-June-09	7.50	Put	Currency Future	798	780	798	780	0.00
07/11/2008	ZAAD On 12-December-08	9.00	Call	Currency Future	230	184	230	184	0.00
07/11/2008	ZAAD On 12-December-08	8.75	Call	Currency Future	230	184	230	184	0.00
07/11/2008	ZAAD On 12-December-08	8.50	Call	Currency Future	230	184	230	184	0.00
07/11/2008	ZAAD On 12-December-08	8.25	Call	Currency Future	230	184	230	184	0.00
07/11/2008	ZAAD On 12-December-08	8.00	Call	Currency Future	230	184	230	184	0.00
07/11/2008	ZAAD On 12-December-08	7.75	Call	Currency Future	230	184	230	184	0.00
07/11/2008	ZAAD On 12-December-08	7.50	Call	Currency Future	230	184	230	184	0.00
07/11/2008	ZAAD On 12-December-08	7.00	Call	Currency Future	230	184	230	184	0.00
07/11/2008	ZAAD On 12-December-08	6.75	Call	Currency Future	230	184	230	184	0.00
07/11/2008	ZAAD On 12-December-08	6.50	Call	Currency Future	230	184	230	184	0.00
07/11/2008	ZAAD On 12-December-08	7.25	Call	Currency Future	230	184	230	184	0.00
07/11/2008	ZAAD On 12-December-08	9.00	Put	Currency Future	600	581	600	581	0.00
07/11/2008	ZAAD On 12-December-08	8.75	Put	Currency Future	600	581	600	581	0.00
07/11/2008	ZAAD On 12-December-08	8.50	Put	Currency Future	600	581	600	581	0.00
07/11/2008	ZAAD On 12-December-08	8.25	Put	Currency Future	600	581	600	581	0.00
07/11/2008	ZAAD On 12-December-08	8.00	Put	Currency Future	600	581	600	581	0.00
07/11/2008	ZAAD On 12-December-08	7.75	Put	Currency Future	600	581	600	581	0.00
07/11/2008	ZAAD On 12-December-08	7.50	Put	Currency Future	600	581	600	581	0.00
07/11/2008	ZAAD On 12-December-08	7.00	Put	Currency Future	600	581	600	581	0.00
07/11/2008	ZAAD On 12-December-08	6.75	Put	Currency Future	600	581	600	581	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
07/11/2008	ZAAD On 12-December-08	6.50	Put	Currency Future	600	581	600	581	0.00
07/11/2008	ZAAD On 12-December-08	7.25	Put	Currency Future	600	581	600	581	0.00
07/11/2008	ZAAD On 12-June-09	7.25	Call	Currency Future	759	702	759	702	0.00
07/11/2008	ZAAD On 12-June-09	7.25	Put	Currency Future	338	307	338	307	0.00
07/11/2008	ZAAD On 12-December-08	6.75	Call	Currency Future	582	523	582	523	0.00
07/11/2008	ZAAD On 12-December-08	9.25	Call	Currency Future	582	523	582	523	0.00
07/11/2008	ZAAD On 12-December-08	9.00	Call	Currency Future	582	523	582	523	0.00
07/11/2008	ZAAD On 12-December-08	8.75	Call	Currency Future	582	523	582	523	0.00
07/11/2008	ZAAD On 12-December-08	8.50	Call	Currency Future	582	523	582	523	0.00
07/11/2008	ZAAD On 12-December-08	8.25	Call	Currency Future	582	523	582	523	0.00
07/11/2008	ZAAD On 12-December-08	7.75	Call	Currency Future	582	523	582	523	0.00
07/11/2008	ZAAD On 12-December-08	7.50	Call	Currency Future	582	523	582	523	0.00
07/11/2008	ZAAD On 12-December-08	7.25	Call	Currency Future	582	523	582	523	0.00
07/11/2008	ZAAD On 12-December-08	7.00	Call	Currency Future	582	523	582	523	0.00
07/11/2008	ZAAD On 12-December-08	8.00	Call	Currency Future	582	523	582	523	0.00
07/11/2008	ZAAD On 12-December-08	6.75	Put	Currency Future	153	120	153	120	0.00
07/11/2008	ZAAD On 12-December-08	9.25	Put	Currency Future	153	120	153	120	0.00
07/11/2008	ZAAD On 12-December-08	9.00	Put	Currency Future	153	120	153	120	0.00
07/11/2008	ZAAD On 12-December-08	8.75	Put	Currency Future	153	120	153	120	0.00
07/11/2008	ZAAD On 12-December-08	8.50	Put	Currency Future	153	120	153	120	0.00
07/11/2008	ZAAD On 12-December-08	8.25	Put	Currency Future	153	120	153	120	0.00
07/11/2008	ZAAD On 12-December-08	7.75	Put	Currency Future	153	120	153	120	0.00
07/11/2008	ZAAD On 12-December-08	7.50	Put	Currency Future	153	120	153	120	0.00
07/11/2008	ZAAD On 12-December-08	7.25	Put	Currency Future	153	120	153	120	0.00
07/11/2008	ZAAD On 12-December-08	7.00	Put	Currency Future	153	120	153	120	0.00
07/11/2008	ZAAD On 12-December-08	8.00	Put	Currency Future	153	120	153	120	0.00