



Derivatives Weekly Statistics Report

From 2008/12/08 To 2008/12/12

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	\$ / R On 16-March-09			Currency Future	10.4100	10.2850	10.4050	10.2850	124190.00
12/12/2008	\$ / R On 16-March-09			Currency Future	10.4100	10.2850	10.4050	10.2850	124190.00
12/12/2008	\$ / R On 16-March-09			Currency Future	10.4100	10.2850	10.4050	10.2850	124190.00
12/12/2008	\$ / R On 16-March-09			Currency Future	10.4100	10.2850	10.4050	10.2850	124190.00
12/12/2008	\$ / R On 16-March-09			Currency Future	10.4100	10.2850	10.4050	10.2850	124190.00
12/12/2008	\$ / R On 16-March-09			Currency Future	10.4100	10.2850	10.4050	10.2850	124190.00
12/12/2008	\$ / R On 16-March-09			Currency Future	10.4100	10.2850	10.4050	10.2850	124190.00
12/12/2008	\$ / R On 16-March-09			Currency Future	10.4100	10.2850	10.4050	10.2850	124190.00
12/12/2008	\$ / R On 12-June-09			Currency Future	10.5900	10.4973	10.5904	10.4973	4566.00
12/12/2008	\$ / R On 12-June-09			Currency Future	10.5900	10.4973	10.5904	10.4973	4566.00
12/12/2008	\$ / R On 12-June-09			Currency Future	10.5900	10.4973	10.5904	10.4973	4566.00
12/12/2008	\$ / R On 12-June-09			Currency Future	10.5900	10.4973	10.5904	10.4973	4566.00
12/12/2008	\$ / R On 12-June-09			Currency Future	10.5900	10.4973	10.5904	10.4973	4566.00
12/12/2008	\$ / R On 12-June-09			Currency Future	10.5900	10.4973	10.5904	10.4973	4566.00
12/12/2008	\$ / R On 12-June-09			Currency Future	10.5900	10.4973	10.5904	10.4973	4566.00
12/12/2008	\$ / R On 14-September-09			Currency Future	10.7600	10.6366	10.7616	10.6366	0.00
12/12/2008	\$ / R On 14-September-09			Currency Future	10.7600	10.6366	10.7616	10.6366	0.00
12/12/2008	\$ / R On 14-September-09			Currency Future	10.7600	10.6366	10.7616	10.6366	0.00
12/12/2008	\$ / R On 14-September-09			Currency Future	10.7600	10.6366	10.7616	10.6366	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	\$ / R On 14-September-09			Currency Future	10.7600	10.6366	10.7616	10.6366	0.00
12/12/2008	\$ / R On 14-September-09			Currency Future	10.7600	10.6366	10.7616	10.6366	0.00
12/12/2008	\$ / R On 14-September-09			Currency Future	10.7600	10.6366	10.7616	10.6366	0.00
12/12/2008	\$ / R On 14-September-09			Currency Future	10.7600	10.6366	10.7616	10.6366	0.00
12/12/2008	\$ / R On 12-December-08			Currency Future	10.1700	10.0464	10.1687	10.0464	0.00
12/12/2008	\$ / R On 12-December-08			Currency Future	10.1700	10.0464	10.1687	10.0464	0.00
12/12/2008	\$ / R On 12-December-08			Currency Future	10.1700	10.0464	10.1687	10.0464	0.00
12/12/2008	\$ / R On 12-December-08			Currency Future	10.1700	10.0464	10.1687	10.0464	0.00
12/12/2008	\$ / R On 12-December-08			Currency Future	10.1700	10.0464	10.1687	10.0464	0.00
12/12/2008	\$ / R On 12-December-08			Currency Future	10.1700	10.0464	10.1687	10.0464	0.00
12/12/2008	\$ / R On 12-December-08			Currency Future	10.1700	10.0464	10.1687	10.0464	0.00
12/12/2008	\$ / R On 12-December-08			Currency Future	10.1700	10.0464	10.1687	10.0464	0.00
12/12/2008	\$ / R On 14-December-09			Currency Future	10.9100	10.7784	10.9053	10.7784	0.00
12/12/2008	\$ / R On 14-December-09			Currency Future	10.9100	10.7784	10.9053	10.7784	0.00
12/12/2008	\$ / R On 14-December-09			Currency Future	10.9100	10.7784	10.9053	10.7784	0.00
12/12/2008	\$ / R On 14-December-09			Currency Future	10.9100	10.7784	10.9053	10.7784	0.00
12/12/2008	\$ / R On 14-December-09			Currency Future	10.9100	10.7784	10.9053	10.7784	0.00
12/12/2008	\$ / R On 14-December-09			Currency Future	10.9100	10.7784	10.9053	10.7784	0.00
12/12/2008	\$ / R On 14-December-09			Currency Future	10.9100	10.7784	10.9053	10.7784	0.00
12/12/2008	\$ / R On 14-December-09	243.60	Call	Currency Future	1159	1124	1159	1124	0.00
12/12/2008	\$ / R On 14-December-09	243.60	Put	Currency Future	1154	1246	1154	1246	0.00
12/12/2008	\$ / R On 16-March-09	230.00	Call	Currency Future	558	545	558	545	0.00
12/12/2008	\$ / R On 16-March-09	230.00	Put	Currency Future	553	660	553	660	0.00
12/12/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	0	4	0	4	0.00
12/12/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	0	4	0	4	0.00
12/12/2008	\$ / R On 12-December-08	8.70	Call	Currency Future	0	4	0	4	0.00
12/12/2008	\$ / R On 12-December-08	8.80	Call	Currency Future	0	4	0	4	0.00
12/12/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	0	4	0	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	481	607	481	607	0.00
12/12/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	481	607	481	607	0.00
12/12/2008	\$ / R On 12-December-08	8.70	Put	Currency Future	481	607	481	607	0.00
12/12/2008	\$ / R On 12-December-08	8.80	Put	Currency Future	481	607	481	607	0.00
12/12/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	481	607	481	607	0.00
12/12/2008	\$ / R On 14-December-09	9.25	Call	Currency Future	968	944	968	944	0.00
12/12/2008	\$ / R On 14-December-09	8.75	Call	Currency Future	968	944	968	944	0.00
12/12/2008	\$ / R On 14-December-09	9.05	Call	Currency Future	968	944	968	944	0.00
12/12/2008	\$ / R On 14-December-09	8.95	Call	Currency Future	968	944	968	944	0.00
12/12/2008	\$ / R On 14-December-09	9.00	Call	Currency Future	968	944	968	944	0.00
12/12/2008	\$ / R On 14-December-09	9.25	Put	Currency Future	1563	1665	1563	1665	0.00
12/12/2008	\$ / R On 14-December-09	8.75	Put	Currency Future	1563	1665	1563	1665	0.00
12/12/2008	\$ / R On 14-December-09	9.05	Put	Currency Future	1563	1665	1563	1665	0.00
12/12/2008	\$ / R On 14-December-09	8.95	Put	Currency Future	1563	1665	1563	1665	0.00
12/12/2008	\$ / R On 14-December-09	9.00	Put	Currency Future	1563	1665	1563	1665	0.00
12/12/2008	\$ / R On 16-March-09	228.00	Call	Currency Future	1654	1562	1654	1562	0.00
12/12/2008	\$ / R On 16-March-09	228.00	Put	Currency Future	49	77	49	77	0.00
12/12/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	2088	2028	2088	2028	0.00
12/12/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	98	131	98	131	0.00
12/12/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	1677	1632	1677	1632	0.00
12/12/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	186	235	186	235	0.00
12/12/2008	\$ / R On 12-December-08	7.95	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.90	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.85	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.80	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.30	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.70	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.65	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.60	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	\$ / R On 12-December-08	7.55	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.45	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.40	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.35	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.20	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.15	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.10	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.05	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.95	Put	Currency Future	3681	3804	3681	3804	0.00
12/12/2008	\$ / R On 12-December-08	7.90	Put	Currency Future	3681	3804	3681	3804	0.00
12/12/2008	\$ / R On 12-December-08	7.85	Put	Currency Future	3681	3804	3681	3804	0.00
12/12/2008	\$ / R On 12-December-08	7.80	Put	Currency Future	3681	3804	3681	3804	0.00
12/12/2008	\$ / R On 12-December-08	7.30	Put	Currency Future	3681	3804	3681	3804	0.00
12/12/2008	\$ / R On 12-December-08	7.70	Put	Currency Future	3681	3804	3681	3804	0.00
12/12/2008	\$ / R On 12-December-08	7.65	Put	Currency Future	3681	3804	3681	3804	0.00
12/12/2008	\$ / R On 12-December-08	7.60	Put	Currency Future	3681	3804	3681	3804	0.00
12/12/2008	\$ / R On 12-December-08	7.55	Put	Currency Future	3681	3804	3681	3804	0.00
12/12/2008	\$ / R On 12-December-08	7.45	Put	Currency Future	3681	3804	3681	3804	0.00
12/12/2008	\$ / R On 12-December-08	7.40	Put	Currency Future	3681	3804	3681	3804	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	\$ / R On 12-December-08	7.35	Put	Currency Future	3681	3804	3681	3804	0.00
12/12/2008	\$ / R On 12-December-08	7.20	Put	Currency Future	3681	3804	3681	3804	0.00
12/12/2008	\$ / R On 12-December-08	7.15	Put	Currency Future	3681	3804	3681	3804	0.00
12/12/2008	\$ / R On 12-December-08	7.10	Put	Currency Future	3681	3804	3681	3804	0.00
12/12/2008	\$ / R On 12-December-08	7.05	Put	Currency Future	3681	3804	3681	3804	0.00
12/12/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	3681	3804	3681	3804	0.00
12/12/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	3681	3804	3681	3804	0.00
12/12/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	3681	3804	3681	3804	0.00
12/12/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	3681	3804	3681	3804	0.00
12/12/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	3681	3804	3681	3804	0.00
12/12/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	3681	3804	3681	3804	0.00
12/12/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	3681	3804	3681	3804	0.00
12/12/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	3681	3804	3681	3804	0.00
12/12/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	3681	3804	3681	3804	0.00
12/12/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	3681	3804	3681	3804	0.00
12/12/2008	\$ / R On 12-December-08	230.00	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	230.00	Put	Currency Future	2781	2904	2781	2904	0.00
12/12/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	3369	3246	3369	3246	0.00
12/12/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	3369	3246	3369	3246	0.00
12/12/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	3369	3246	3369	3246	0.00
12/12/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	3369	3246	3369	3246	0.00
12/12/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	3369	3246	3369	3246	0.00
12/12/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	3369	3246	3369	3246	0.00
12/12/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	3369	3246	3369	3246	0.00
12/12/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	3369	3246	3369	3246	0.00
12/12/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	3369	3246	3369	3246	0.00
12/12/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	3369	3246	3369	3246	0.00
12/12/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	3369	3246	3369	3246	0.00
12/12/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	2619		2496	2619	2496	0.00
12/12/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-June-09	8.55	Call	Currency Future	1026		1011	1026	1011	0.00
12/12/2008	\$ / R On 12-June-09	8.45	Call	Currency Future	1026		1011	1026	1011	0.00
12/12/2008	\$ / R On 12-June-09	8.50	Call	Currency Future	1026		1011	1026	1011	0.00
12/12/2008	\$ / R On 12-June-09	8.25	Call	Currency Future	1026		1011	1026	1011	0.00
12/12/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	1026		1011	1026	1011	0.00
12/12/2008	\$ / R On 12-June-09	8.55	Put	Currency Future	486		564	486	564	0.00
12/12/2008	\$ / R On 12-June-09	8.45	Put	Currency Future	486		564	486	564	0.00
12/12/2008	\$ / R On 12-June-09	8.50	Put	Currency Future	486		564	486	564	0.00
12/12/2008	\$ / R On 12-June-09	8.25	Put	Currency Future	486		564	486	564	0.00
12/12/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	486		564	486	564	0.00
12/12/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.45	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	9.25	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	6.50	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	0		0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	2281		2404	2281	2404	0.00
12/12/2008	\$ / R On 12-December-08	8.45	Put	Currency Future	2281		2404	2281	2404	0.00
12/12/2008	\$ / R On 12-December-08	9.25	Put	Currency Future	2281		2404	2281	2404	0.00
12/12/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	2281		2404	2281	2404	0.00
12/12/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	2281		2404	2281	2404	0.00
12/12/2008	\$ / R On 12-December-08	6.50	Put	Currency Future	2281		2404	2281	2404	0.00
12/12/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	2281		2404	2281	2404	0.00
12/12/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	2281		2404	2281	2404	0.00
12/12/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	2281		2404	2281	2404	0.00
12/12/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	2281		2404	2281	2404	0.00
12/12/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	2281		2404	2281	2404	0.00
12/12/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	2281		2404	2281	2404	0.00
12/12/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	2281		2404	2281	2404	0.00
12/12/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	2281		2404	2281	2404	0.00
12/12/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.45	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	9.25	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	0		0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	6.50	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	3031	3154	3031	3154	0.00
12/12/2008	\$ / R On 12-December-08	8.45	Put	Currency Future	3031	3154	3031	3154	0.00
12/12/2008	\$ / R On 12-December-08	9.25	Put	Currency Future	3031	3154	3031	3154	0.00
12/12/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	3031	3154	3031	3154	0.00
12/12/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	3031	3154	3031	3154	0.00
12/12/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	3031	3154	3031	3154	0.00
12/12/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	3031	3154	3031	3154	0.00
12/12/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	3031	3154	3031	3154	0.00
12/12/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	3031	3154	3031	3154	0.00
12/12/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	3031	3154	3031	3154	0.00
12/12/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	3031	3154	3031	3154	0.00
12/12/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	3031	3154	3031	3154	0.00
12/12/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	3031	3154	3031	3154	0.00
12/12/2008	\$ / R On 12-December-08	6.50	Put	Currency Future	3031	3154	3031	3154	0.00
12/12/2008	\$ / R On 12-June-09	8.65	Call	Currency Future	941	942	941	942	0.00
12/12/2008	\$ / R On 12-June-09	8.70	Call	Currency Future	941	942	941	942	0.00
12/12/2008	\$ / R On 12-June-09	8.75	Call	Currency Future	941	942	941	942	0.00
12/12/2008	\$ / R On 12-June-09	8.50	Call	Currency Future	941	942	941	942	0.00
12/12/2008	\$ / R On 12-June-09	8.25	Call	Currency Future	941	942	941	942	0.00
12/12/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	941	942	941	942	0.00
12/12/2008	\$ / R On 12-June-09	7.75	Call	Currency Future	941	942	941	942	0.00
12/12/2008	\$ / R On 12-June-09	7.50	Call	Currency Future	941	942	941	942	0.00
12/12/2008	\$ / R On 12-June-09	7.25	Call	Currency Future	941	942	941	942	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	\$ / R On 12-June-09	7.00	Call	Currency Future	941	942	941	942	0.00
12/12/2008	\$ / R On 12-June-09	6.75	Call	Currency Future	941	942	941	942	0.00
12/12/2008	\$ / R On 12-June-09	6.50	Call	Currency Future	941	942	941	942	0.00
12/12/2008	\$ / R On 12-June-09	6.25	Call	Currency Future	941	942	941	942	0.00
12/12/2008	\$ / R On 12-June-09	6.00	Call	Currency Future	941	942	941	942	0.00
12/12/2008	\$ / R On 12-June-09	8.65	Put	Currency Future	551	645	551	645	0.00
12/12/2008	\$ / R On 12-June-09	8.70	Put	Currency Future	551	645	551	645	0.00
12/12/2008	\$ / R On 12-June-09	8.75	Put	Currency Future	551	645	551	645	0.00
12/12/2008	\$ / R On 12-June-09	8.50	Put	Currency Future	551	645	551	645	0.00
12/12/2008	\$ / R On 12-June-09	8.25	Put	Currency Future	551	645	551	645	0.00
12/12/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	551	645	551	645	0.00
12/12/2008	\$ / R On 12-June-09	7.75	Put	Currency Future	551	645	551	645	0.00
12/12/2008	\$ / R On 12-June-09	7.50	Put	Currency Future	551	645	551	645	0.00
12/12/2008	\$ / R On 12-June-09	7.25	Put	Currency Future	551	645	551	645	0.00
12/12/2008	\$ / R On 12-June-09	7.00	Put	Currency Future	551	645	551	645	0.00
12/12/2008	\$ / R On 12-June-09	6.75	Put	Currency Future	551	645	551	645	0.00
12/12/2008	\$ / R On 12-June-09	6.50	Put	Currency Future	551	645	551	645	0.00
12/12/2008	\$ / R On 12-June-09	6.25	Put	Currency Future	551	645	551	645	0.00
12/12/2008	\$ / R On 12-June-09	6.00	Put	Currency Future	551	645	551	645	0.00
12/12/2008	\$ / R On 12-December-08	8.65	Call	Currency Future	2869	2746	2869	2746	0.00
12/12/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	2869	2746	2869	2746	0.00
12/12/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	2869	2746	2869	2746	0.00
12/12/2008	\$ / R On 12-December-08	9.25	Call	Currency Future	2869	2746	2869	2746	0.00
12/12/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	2869	2746	2869	2746	0.00
12/12/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	2869	2746	2869	2746	0.00
12/12/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	2869	2746	2869	2746	0.00
12/12/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	2869	2746	2869	2746	0.00
12/12/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	2869	2746	2869	2746	0.00
12/12/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	2869	2746	2869	2746	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	2869	2746	2869	2746	0.00
12/12/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	2869	2746	2869	2746	0.00
12/12/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	2869	2746	2869	2746	0.00
12/12/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	2869	2746	2869	2746	0.00
12/12/2008	\$ / R On 12-December-08	8.65	Put	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	9.25	Put	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.65	Call	Currency Future	0	1	0	1	0.00
12/12/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	0	1	0	1	0.00
12/12/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	0	1	0	1	0.00
12/12/2008	\$ / R On 12-December-08	9.25	Call	Currency Future	0	1	0	1	0.00
12/12/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	0	1	0	1	0.00
12/12/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	0	1	0	1	0.00
12/12/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	0	1	0	1	0.00
12/12/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	0	1	0	1	0.00
12/12/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	0	1	0	1	0.00
12/12/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	0	1	0	1	0.00
12/12/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	0	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	0		1	0	1	0.00
12/12/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	0		1	0	1	0.00
12/12/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	0		1	0	1	0.00
12/12/2008	\$ / R On 12-December-08	8.65	Put	Currency Future	881		1005	881	1005	0.00
12/12/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	881		1005	881	1005	0.00
12/12/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	881		1005	881	1005	0.00
12/12/2008	\$ / R On 12-December-08	9.25	Put	Currency Future	881		1005	881	1005	0.00
12/12/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	881		1005	881	1005	0.00
12/12/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	881		1005	881	1005	0.00
12/12/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	881		1005	881	1005	0.00
12/12/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	881		1005	881	1005	0.00
12/12/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	881		1005	881	1005	0.00
12/12/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	881		1005	881	1005	0.00
12/12/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	881		1005	881	1005	0.00
12/12/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	881		1005	881	1005	0.00
12/12/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	881		1005	881	1005	0.00
12/12/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	881		1005	881	1005	0.00
12/12/2008	\$ / R On 12-December-08	8.65	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	0		0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	\$ / R On 12-December-08	6.50	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.65	Put	Currency Future	1631		1754	1631	1754	0.00
12/12/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	1631		1754	1631	1754	0.00
12/12/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	1631		1754	1631	1754	0.00
12/12/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	1631		1754	1631	1754	0.00
12/12/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	1631		1754	1631	1754	0.00
12/12/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	1631		1754	1631	1754	0.00
12/12/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	1631		1754	1631	1754	0.00
12/12/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	1631		1754	1631	1754	0.00
12/12/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	1631		1754	1631	1754	0.00
12/12/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	1631		1754	1631	1754	0.00
12/12/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	1631		1754	1631	1754	0.00
12/12/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	1631		1754	1631	1754	0.00
12/12/2008	\$ / R On 12-December-08	6.50	Put	Currency Future	1631		1754	1631	1754	0.00
12/12/2008	\$ / R On 12-December-08	8.65	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	6.50	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.65	Put	Currency Future	2381		2504	2381	2504	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	2381	2504	2381	2504	0.00
12/12/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	2381	2504	2381	2504	0.00
12/12/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	2381	2504	2381	2504	0.00
12/12/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	2381	2504	2381	2504	0.00
12/12/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	2381	2504	2381	2504	0.00
12/12/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	2381	2504	2381	2504	0.00
12/12/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	2381	2504	2381	2504	0.00
12/12/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	2381	2504	2381	2504	0.00
12/12/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	2381	2504	2381	2504	0.00
12/12/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	2381	2504	2381	2504	0.00
12/12/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	2381	2504	2381	2504	0.00
12/12/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	2381	2504	2381	2504	0.00
12/12/2008	\$ / R On 12-December-08	6.50	Put	Currency Future	2381	2504	2381	2504	0.00
12/12/2008	\$ / R On 12-December-08	8.65	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	6.50	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.65	Put	Currency Future	3131	3254	3131	3254	0.00
12/12/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	3131	3254	3131	3254	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	3131	3254	3131	3254	0.00
12/12/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	3131	3254	3131	3254	0.00
12/12/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	3131	3254	3131	3254	0.00
12/12/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	3131	3254	3131	3254	0.00
12/12/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	3131	3254	3131	3254	0.00
12/12/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	3131	3254	3131	3254	0.00
12/12/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	3131	3254	3131	3254	0.00
12/12/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	3131	3254	3131	3254	0.00
12/12/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	3131	3254	3131	3254	0.00
12/12/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	3131	3254	3131	3254	0.00
12/12/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	3131	3254	3131	3254	0.00
12/12/2008	\$ / R On 12-December-08	6.50	Put	Currency Future	3131	3254	3131	3254	0.00
12/12/2008	\$ / R On 12-December-08	8.65	Call	Currency Future	2669	2546	2669	2546	0.00
12/12/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	2669	2546	2669	2546	0.00
12/12/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	2669	2546	2669	2546	0.00
12/12/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	2669	2546	2669	2546	0.00
12/12/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	2669	2546	2669	2546	0.00
12/12/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	2669	2546	2669	2546	0.00
12/12/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	2669	2546	2669	2546	0.00
12/12/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	2669	2546	2669	2546	0.00
12/12/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	2669	2546	2669	2546	0.00
12/12/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	2669	2546	2669	2546	0.00
12/12/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	2669	2546	2669	2546	0.00
12/12/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	2669	2546	2669	2546	0.00
12/12/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	2669	2546	2669	2546	0.00
12/12/2008	\$ / R On 12-December-08	6.50	Call	Currency Future	2669	2546	2669	2546	0.00
12/12/2008	\$ / R On 12-December-08	8.65	Put	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	6.50	Put	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.65	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.45	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	3331		3454	3331	3454	0.00
12/12/2008	\$ / R On 12-December-08	8.65	Put	Currency Future	3331		3454	3331	3454	0.00
12/12/2008	\$ / R On 12-December-08	8.45	Put	Currency Future	3331		3454	3331	3454	0.00
12/12/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	3331		3454	3331	3454	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	3331	3454	3331	3454	0.00
12/12/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	3331	3454	3331	3454	0.00
12/12/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	3331	3454	3331	3454	0.00
12/12/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	3331	3454	3331	3454	0.00
12/12/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	3331	3454	3331	3454	0.00
12/12/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	3331	3454	3331	3454	0.00
12/12/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	3331	3454	3331	3454	0.00
12/12/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	3331	3454	3331	3454	0.00
12/12/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	3331	3454	3331	3454	0.00
12/12/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	3331	3454	3331	3454	0.00
12/12/2008	\$ / R On 16-March-09	8.65	Call	Currency Future	393	382	393	382	0.00
12/12/2008	\$ / R On 16-March-09	8.60	Call	Currency Future	393	382	393	382	0.00
12/12/2008	\$ / R On 16-March-09	8.55	Call	Currency Future	393	382	393	382	0.00
12/12/2008	\$ / R On 16-March-09	8.45	Call	Currency Future	393	382	393	382	0.00
12/12/2008	\$ / R On 16-March-09	6.50	Call	Currency Future	393	382	393	382	0.00
12/12/2008	\$ / R On 16-March-09	9.00	Call	Currency Future	393	382	393	382	0.00
12/12/2008	\$ / R On 16-March-09	8.75	Call	Currency Future	393	382	393	382	0.00
12/12/2008	\$ / R On 16-March-09	8.50	Call	Currency Future	393	382	393	382	0.00
12/12/2008	\$ / R On 16-March-09	8.25	Call	Currency Future	393	382	393	382	0.00
12/12/2008	\$ / R On 16-March-09	8.00	Call	Currency Future	393	382	393	382	0.00
12/12/2008	\$ / R On 16-March-09	7.75	Call	Currency Future	393	382	393	382	0.00
12/12/2008	\$ / R On 16-March-09	7.50	Call	Currency Future	393	382	393	382	0.00
12/12/2008	\$ / R On 16-March-09	7.25	Call	Currency Future	393	382	393	382	0.00
12/12/2008	\$ / R On 16-March-09	7.00	Call	Currency Future	393	382	393	382	0.00
12/12/2008	\$ / R On 16-March-09	6.75	Call	Currency Future	393	382	393	382	0.00
12/12/2008	\$ / R On 16-March-09	8.65	Put	Currency Future	888	997	888	997	0.00
12/12/2008	\$ / R On 16-March-09	8.60	Put	Currency Future	888	997	888	997	0.00
12/12/2008	\$ / R On 16-March-09	8.55	Put	Currency Future	888	997	888	997	0.00
12/12/2008	\$ / R On 16-March-09	8.45	Put	Currency Future	888	997	888	997	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	\$ / R On 16-March-09	6.50	Put	Currency Future	888		997	888	997	0.00
12/12/2008	\$ / R On 16-March-09	9.00	Put	Currency Future	888		997	888	997	0.00
12/12/2008	\$ / R On 16-March-09	8.75	Put	Currency Future	888		997	888	997	0.00
12/12/2008	\$ / R On 16-March-09	8.50	Put	Currency Future	888		997	888	997	0.00
12/12/2008	\$ / R On 16-March-09	8.25	Put	Currency Future	888		997	888	997	0.00
12/12/2008	\$ / R On 16-March-09	8.00	Put	Currency Future	888		997	888	997	0.00
12/12/2008	\$ / R On 16-March-09	7.75	Put	Currency Future	888		997	888	997	0.00
12/12/2008	\$ / R On 16-March-09	7.50	Put	Currency Future	888		997	888	997	0.00
12/12/2008	\$ / R On 16-March-09	7.25	Put	Currency Future	888		997	888	997	0.00
12/12/2008	\$ / R On 16-March-09	7.00	Put	Currency Future	888		997	888	997	0.00
12/12/2008	\$ / R On 16-March-09	6.75	Put	Currency Future	888		997	888	997	0.00
12/12/2008	\$ / R On 12-June-09	230.00	Call	Currency Future	544		550	544	550	0.00
12/12/2008	\$ / R On 12-June-09	230.00	Put	Currency Future	1254		1352	1254	1352	0.00
12/12/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	2569		2446	2569	2446	0.00
12/12/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	2519		2396	2519	2396	0.00
12/12/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	2519		2396	2519	2396	0.00
12/12/2008	\$ / R On 12-December-08	8.80	Call	Currency Future	2519		2396	2519	2396	0.00
12/12/2008	\$ / R On 12-December-08	8.70	Call	Currency Future	2519		2396	2519	2396	0.00
12/12/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	2519		2396	2519	2396	0.00
12/12/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.80	Put	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.70	Put	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.80	Call	Currency Future	0		0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.70	Call	Currency Future	0		0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	1231	1354	1231	1354	0.00
12/12/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	1231	1354	1231	1354	0.00
12/12/2008	\$ / R On 12-December-08	8.80	Put	Currency Future	1231	1354	1231	1354	0.00
12/12/2008	\$ / R On 12-December-08	8.70	Put	Currency Future	1231	1354	1231	1354	0.00
12/12/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	1231	1354	1231	1354	0.00
12/12/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.80	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.70	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	1981	2104	1981	2104	0.00
12/12/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	1981	2104	1981	2104	0.00
12/12/2008	\$ / R On 12-December-08	8.80	Put	Currency Future	1981	2104	1981	2104	0.00
12/12/2008	\$ / R On 12-December-08	8.70	Put	Currency Future	1981	2104	1981	2104	0.00
12/12/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	1981	2104	1981	2104	0.00
12/12/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.80	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.70	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	2731	2854	2731	2854	0.00
12/12/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	2731	2854	2731	2854	0.00
12/12/2008	\$ / R On 12-December-08	8.80	Put	Currency Future	2731	2854	2731	2854	0.00
12/12/2008	\$ / R On 12-December-08	8.70	Put	Currency Future	2731	2854	2731	2854	0.00
12/12/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	2731	2854	2731	2854	0.00
12/12/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.80	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	\$ / R On 12-December-08	8.70	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	0	0	0	0	0.00
12/12/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	3481	3604	3481	3604	0.00
12/12/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	3481	3604	3481	3604	0.00
12/12/2008	\$ / R On 12-December-08	8.80	Put	Currency Future	3481	3604	3481	3604	0.00
12/12/2008	\$ / R On 12-December-08	8.70	Put	Currency Future	3481	3604	3481	3604	0.00
12/12/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	3481	3604	3481	3604	0.00
12/12/2008	\$ / R On 12-June-09	9.00	Call	Currency Future	633	635	633	635	0.00
12/12/2008	\$ / R On 12-June-09	8.50	Call	Currency Future	633	635	633	635	0.00
12/12/2008	\$ / R On 12-June-09	8.80	Call	Currency Future	633	635	633	635	0.00
12/12/2008	\$ / R On 12-June-09	8.70	Call	Currency Future	633	635	633	635	0.00
12/12/2008	\$ / R On 12-June-09	8.75	Call	Currency Future	633	635	633	635	0.00
12/12/2008	\$ / R On 12-June-09	9.00	Put	Currency Future	1092	1188	1092	1188	0.00
12/12/2008	\$ / R On 12-June-09	8.50	Put	Currency Future	1092	1188	1092	1188	0.00
12/12/2008	\$ / R On 12-June-09	8.80	Put	Currency Future	1092	1188	1092	1188	0.00
12/12/2008	\$ / R On 12-June-09	8.70	Put	Currency Future	1092	1188	1092	1188	0.00
12/12/2008	\$ / R On 12-June-09	8.75	Put	Currency Future	1092	1188	1092	1188	0.00
12/12/2008	\$ / R On 14-December-09	106.00	Call	Currency Future	2571	2465	2571	2465	0.00
12/12/2008	\$ / R On 14-December-09	106.00	Put	Currency Future	165	186	165	186	0.00
12/12/2008	\$ / R On 14-December-09	243.58	Call	Currency Future	1685	1621	1685	1621	0.00
12/12/2008	\$ / R On 14-December-09	243.58	Put	Currency Future	480	542	480	542	0.00
12/12/2008	\$ / R On 14-December-09	265.00	Call	Currency Future	609	594	609	594	0.00
12/12/2008	\$ / R On 14-December-09	265.00	Put	Currency Future	3004	3116	3004	3116	0.00
12/12/2008	\$ / R On 14-December-09	8.25	Call	Currency Future	1193	1159	1193	1159	0.00
12/12/2008	\$ / R On 14-December-09	7.75	Call	Currency Future	1193	1159	1193	1159	0.00
12/12/2008	\$ / R On 14-December-09	8.00	Call	Currency Future	1193	1159	1193	1159	0.00
12/12/2008	\$ / R On 14-December-09	8.25	Put	Currency Future	1088	1180	1088	1180	0.00
12/12/2008	\$ / R On 14-December-09	7.75	Put	Currency Future	1088	1180	1088	1180	0.00
12/12/2008	\$ / R On 14-December-09	8.00	Put	Currency Future	1088	1180	1088	1180	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	\$ / R On 14-December-09	8.25	Call	Currency Future	2324	2224	2324	2224	0.00
12/12/2008	\$ / R On 14-December-09	7.75	Call	Currency Future	2324	2224	2324	2224	0.00
12/12/2008	\$ / R On 14-December-09	8.00	Call	Currency Future	2324	2224	2324	2224	0.00
12/12/2008	\$ / R On 14-December-09	8.25	Put	Currency Future	219	245	219	245	0.00
12/12/2008	\$ / R On 14-December-09	7.75	Put	Currency Future	219	245	219	245	0.00
12/12/2008	\$ / R On 14-December-09	8.00	Put	Currency Future	219	245	219	245	0.00
12/12/2008	\$ / R On 14-December-09	8.25	Call	Currency Future	1879	1799	1879	1799	0.00
12/12/2008	\$ / R On 14-December-09	7.75	Call	Currency Future	1879	1799	1879	1799	0.00
12/12/2008	\$ / R On 14-December-09	8.00	Call	Currency Future	1879	1799	1879	1799	0.00
12/12/2008	\$ / R On 14-December-09	8.25	Put	Currency Future	374	420	374	420	0.00
12/12/2008	\$ / R On 14-December-09	7.75	Put	Currency Future	374	420	374	420	0.00
12/12/2008	\$ / R On 14-December-09	8.00	Put	Currency Future	374	420	374	420	0.00
12/12/2008	£ / R On 16-March-09			Currency Future	15.5800	15.3300	15.5826	15.3300	10980.00
12/12/2008	£ / R On 16-March-09			Currency Future	15.5800	15.3300	15.5826	15.3300	10980.00
12/12/2008	£ / R On 16-March-09			Currency Future	15.5800	15.3300	15.5826	15.3300	10980.00
12/12/2008	£ / R On 16-March-09			Currency Future	15.5800	15.3300	15.5826	15.3300	10980.00
12/12/2008	£ / R On 16-March-09			Currency Future	15.5800	15.3300	15.5826	15.3300	10980.00
12/12/2008	£ / R On 16-March-09			Currency Future	15.5800	15.3300	15.5826	15.3300	10980.00
12/12/2008	£ / R On 16-March-09			Currency Future	15.5800	15.3300	15.5826	15.3300	10980.00
12/12/2008	£ / R On 16-March-09			Currency Future	15.5800	15.3300	15.5826	15.3300	10980.00
12/12/2008	£ / R On 12-June-09			Currency Future	15.8600	15.6462	15.8587	15.6462	75.00
12/12/2008	£ / R On 12-June-09			Currency Future	15.8600	15.6462	15.8587	15.6462	75.00
12/12/2008	£ / R On 12-June-09			Currency Future	15.8600	15.6462	15.8587	15.6462	75.00
12/12/2008	£ / R On 12-June-09			Currency Future	15.8600	15.6462	15.8587	15.6462	75.00
12/12/2008	£ / R On 12-June-09			Currency Future	15.8600	15.6462	15.8587	15.6462	75.00
12/12/2008	£ / R On 12-June-09			Currency Future	15.8600	15.6462	15.8587	15.6462	75.00
12/12/2008	£ / R On 12-June-09			Currency Future	15.8600	15.6462	15.8587	15.6462	75.00
12/12/2008	£ / R On 12-June-09			Currency Future	15.8600	15.6462	15.8587	15.6462	75.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	£ / R On 14-September-09			Currency Future	16.1200	15.8582	16.1212	15.8582	0.00
12/12/2008	£ / R On 14-September-09			Currency Future	16.1200	15.8582	16.1212	15.8582	0.00
12/12/2008	£ / R On 14-September-09			Currency Future	16.1200	15.8582	16.1212	15.8582	0.00
12/12/2008	£ / R On 14-September-09			Currency Future	16.1200	15.8582	16.1212	15.8582	0.00
12/12/2008	£ / R On 14-September-09			Currency Future	16.1200	15.8582	16.1212	15.8582	0.00
12/12/2008	£ / R On 14-September-09			Currency Future	16.1200	15.8582	16.1212	15.8582	0.00
12/12/2008	£ / R On 14-September-09			Currency Future	16.1200	15.8582	16.1212	15.8582	0.00
12/12/2008	£ / R On 14-September-09			Currency Future	16.1200	15.8582	16.1212	15.8582	0.00
12/12/2008	£ / R On 12-December-08			Currency Future	15.2500	14.9930	15.2460	14.9930	0.00
12/12/2008	£ / R On 12-December-08			Currency Future	15.2500	14.9930	15.2460	14.9930	0.00
12/12/2008	£ / R On 12-December-08			Currency Future	15.2500	14.9930	15.2460	14.9930	0.00
12/12/2008	£ / R On 12-December-08			Currency Future	15.2500	14.9930	15.2460	14.9930	0.00
12/12/2008	£ / R On 12-December-08			Currency Future	15.2500	14.9930	15.2460	14.9930	0.00
12/12/2008	£ / R On 12-December-08			Currency Future	15.2500	14.9930	15.2460	14.9930	0.00
12/12/2008	£ / R On 12-December-08			Currency Future	15.2500	14.9930	15.2460	14.9930	0.00
12/12/2008	£ / R On 12-December-08			Currency Future	15.2500	14.9930	15.2460	14.9930	0.00
12/12/2008	£ / R On 16-March-09	8.45	Call	Currency Future	683	574	683	574	0.00
12/12/2008	£ / R On 16-March-09	8.60	Call	Currency Future	683	574	683	574	0.00
12/12/2008	£ / R On 16-March-09	8.55	Call	Currency Future	683	574	683	574	0.00
12/12/2008	£ / R On 16-March-09	9.25	Call	Currency Future	683	574	683	574	0.00
12/12/2008	£ / R On 16-March-09	9.00	Call	Currency Future	683	574	683	574	0.00
12/12/2008	£ / R On 16-March-09	8.75	Call	Currency Future	683	574	683	574	0.00
12/12/2008	£ / R On 16-March-09	8.50	Call	Currency Future	683	574	683	574	0.00
12/12/2008	£ / R On 16-March-09	8.25	Call	Currency Future	683	574	683	574	0.00
12/12/2008	£ / R On 16-March-09	8.00	Call	Currency Future	683	574	683	574	0.00
12/12/2008	£ / R On 16-March-09	7.75	Call	Currency Future	683	574	683	574	0.00
12/12/2008	£ / R On 16-March-09	7.50	Call	Currency Future	683	574	683	574	0.00
12/12/2008	£ / R On 16-March-09	8.45	Put	Currency Future	1051	1194	1051	1194	0.00
12/12/2008	£ / R On 16-March-09	8.60	Put	Currency Future	1051	1194	1051	1194	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	£ / R On 16-March-09	8.55	Put	Currency Future	1051	1194	1051	1194	0.00
12/12/2008	£ / R On 16-March-09	9.25	Put	Currency Future	1051	1194	1051	1194	0.00
12/12/2008	£ / R On 16-March-09	9.00	Put	Currency Future	1051	1194	1051	1194	0.00
12/12/2008	£ / R On 16-March-09	8.75	Put	Currency Future	1051	1194	1051	1194	0.00
12/12/2008	£ / R On 16-March-09	8.50	Put	Currency Future	1051	1194	1051	1194	0.00
12/12/2008	£ / R On 16-March-09	8.25	Put	Currency Future	1051	1194	1051	1194	0.00
12/12/2008	£ / R On 16-March-09	8.00	Put	Currency Future	1051	1194	1051	1194	0.00
12/12/2008	£ / R On 16-March-09	7.75	Put	Currency Future	1051	1194	1051	1194	0.00
12/12/2008	£ / R On 16-March-09	7.50	Put	Currency Future	1051	1194	1051	1194	0.00
12/12/2008	£ / R On 12-June-09	8.00	Call	Currency Future	514	454	514	454	0.00
12/12/2008	£ / R On 12-June-09	8.00	Put	Currency Future	2456	2607	2456	2607	0.00
12/12/2008	£ / R On 12-December-08	8.25	Call	Currency Future	0	0	0	0	0.00
12/12/2008	£ / R On 12-December-08	8.25	Put	Currency Future	2404	2657	2404	2657	0.00
12/12/2008	£ / R On 12-June-09	7.00	Call	Currency Future	660	587	660	587	0.00
12/12/2008	£ / R On 12-June-09	7.00	Put	Currency Future	2052	2191	2052	2191	0.00
12/12/2008	£ / R On 12-December-08	7.50	Call	Currency Future	446	245	446	245	0.00
12/12/2008	£ / R On 12-December-08	7.50	Put	Currency Future	0	52	0	52	0.00
12/12/2008	£ / R On 12-December-08	7.25	Call	Currency Future	0	0	0	0	0.00
12/12/2008	£ / R On 12-December-08	7.25	Put	Currency Future	1304	1557	1304	1557	0.00
12/12/2008	£ / R On 16-March-09	7.00	Call	Currency Future	277	218	277	218	0.00
12/12/2008	£ / R On 16-March-09	7.00	Put	Currency Future	2044	2238	2044	2238	0.00
12/12/2008	£ / R On 12-June-09	7.00	Call	Currency Future	577	511	577	511	0.00
12/12/2008	£ / R On 12-June-09	7.00	Put	Currency Future	2268	2414	2268	2414	0.00
12/12/2008	£ / R On 16-March-09	8.25	Call	Currency Future	215	167	215	167	0.00
12/12/2008	£ / R On 16-March-09	8.25	Put	Currency Future	2332	2537	2332	2537	0.00
12/12/2008	£ / R On 12-June-09	8.00	Call	Currency Future	539	476	539	476	0.00
12/12/2008	£ / R On 12-June-09	8.00	Put	Currency Future	2380	2530	2380	2530	0.00
12/12/2008	£ / R On 16-March-09	8.55	Call	Currency Future	749	649	749	649	0.00
12/12/2008	£ / R On 16-March-09	8.45	Call	Currency Future	749	649	749	649	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	£ / R On 16-March-09	9.00	Call	Currency Future	749	649	749	649	0.00
12/12/2008	£ / R On 16-March-09	8.75	Call	Currency Future	749	649	749	649	0.00
12/12/2008	£ / R On 16-March-09	8.50	Call	Currency Future	749	649	749	649	0.00
12/12/2008	£ / R On 16-March-09	8.25	Call	Currency Future	749	649	749	649	0.00
12/12/2008	£ / R On 16-March-09	8.00	Call	Currency Future	749	649	749	649	0.00
12/12/2008	£ / R On 16-March-09	7.75	Call	Currency Future	749	649	749	649	0.00
12/12/2008	£ / R On 16-March-09	7.50	Call	Currency Future	749	649	749	649	0.00
12/12/2008	£ / R On 16-March-09	7.25	Call	Currency Future	749	649	749	649	0.00
12/12/2008	£ / R On 16-March-09	7.00	Call	Currency Future	749	649	749	649	0.00
12/12/2008	£ / R On 16-March-09	6.75	Call	Currency Future	749	649	749	649	0.00
12/12/2008	£ / R On 16-March-09	8.55	Put	Currency Future	916	1069	916	1069	0.00
12/12/2008	£ / R On 16-March-09	8.45	Put	Currency Future	916	1069	916	1069	0.00
12/12/2008	£ / R On 16-March-09	9.00	Put	Currency Future	916	1069	916	1069	0.00
12/12/2008	£ / R On 16-March-09	8.75	Put	Currency Future	916	1069	916	1069	0.00
12/12/2008	£ / R On 16-March-09	8.50	Put	Currency Future	916	1069	916	1069	0.00
12/12/2008	£ / R On 16-March-09	8.25	Put	Currency Future	916	1069	916	1069	0.00
12/12/2008	£ / R On 16-March-09	8.00	Put	Currency Future	916	1069	916	1069	0.00
12/12/2008	£ / R On 16-March-09	7.75	Put	Currency Future	916	1069	916	1069	0.00
12/12/2008	£ / R On 16-March-09	7.50	Put	Currency Future	916	1069	916	1069	0.00
12/12/2008	£ / R On 16-March-09	7.25	Put	Currency Future	916	1069	916	1069	0.00
12/12/2008	£ / R On 16-March-09	7.00	Put	Currency Future	916	1069	916	1069	0.00
12/12/2008	£ / R On 16-March-09	6.75	Put	Currency Future	916	1069	916	1069	0.00
12/12/2008	£ / R On 16-March-09	9.25	Call	Currency Future	715	611	715	611	0.00
12/12/2008	£ / R On 16-March-09	9.00	Call	Currency Future	715	611	715	611	0.00
12/12/2008	£ / R On 16-March-09	8.75	Call	Currency Future	715	611	715	611	0.00
12/12/2008	£ / R On 16-March-09	8.50	Call	Currency Future	715	611	715	611	0.00
12/12/2008	£ / R On 16-March-09	8.25	Call	Currency Future	715	611	715	611	0.00
12/12/2008	£ / R On 16-March-09	8.00	Call	Currency Future	715	611	715	611	0.00
12/12/2008	£ / R On 16-March-09	7.75	Call	Currency Future	715	611	715	611	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	£ / R On 16-March-09	7.50	Call	Currency Future	715	611	715	611	0.00
12/12/2008	£ / R On 16-March-09	9.25	Put	Currency Future	983	1131	983	1131	0.00
12/12/2008	£ / R On 16-March-09	9.00	Put	Currency Future	983	1131	983	1131	0.00
12/12/2008	£ / R On 16-March-09	8.75	Put	Currency Future	983	1131	983	1131	0.00
12/12/2008	£ / R On 16-March-09	8.50	Put	Currency Future	983	1131	983	1131	0.00
12/12/2008	£ / R On 16-March-09	8.25	Put	Currency Future	983	1131	983	1131	0.00
12/12/2008	£ / R On 16-March-09	8.00	Put	Currency Future	983	1131	983	1131	0.00
12/12/2008	£ / R On 16-March-09	7.75	Put	Currency Future	983	1131	983	1131	0.00
12/12/2008	£ / R On 16-March-09	7.50	Put	Currency Future	983	1131	983	1131	0.00
12/12/2008	€ / R On 16-March-09			Currency Future	13.9000	13.6092	13.9017	13.6092	6614.00
12/12/2008	€ / R On 16-March-09			Currency Future	13.9000	13.6092	13.9017	13.6092	6614.00
12/12/2008	€ / R On 16-March-09			Currency Future	13.9000	13.6092	13.9017	13.6092	6614.00
12/12/2008	€ / R On 16-March-09			Currency Future	13.9000	13.6092	13.9017	13.6092	6614.00
12/12/2008	€ / R On 16-March-09			Currency Future	13.9000	13.6092	13.9017	13.6092	6614.00
12/12/2008	€ / R On 16-March-09			Currency Future	13.9000	13.6092	13.9017	13.6092	6614.00
12/12/2008	€ / R On 16-March-09			Currency Future	13.9000	13.6092	13.9017	13.6092	6614.00
12/12/2008	€ / R On 16-March-09			Currency Future	13.9000	13.6092	13.9017	13.6092	6614.00
12/12/2008	€ / R On 12-June-09			Currency Future	14.1300	13.8701	14.1286	13.8701	2585.00
12/12/2008	€ / R On 12-June-09			Currency Future	14.1300	13.8701	14.1286	13.8701	2585.00
12/12/2008	€ / R On 12-June-09			Currency Future	14.1300	13.8701	14.1286	13.8701	2585.00
12/12/2008	€ / R On 12-June-09			Currency Future	14.1300	13.8701	14.1286	13.8701	2585.00
12/12/2008	€ / R On 12-June-09			Currency Future	14.1300	13.8701	14.1286	13.8701	2585.00
12/12/2008	€ / R On 12-June-09			Currency Future	14.1300	13.8701	14.1286	13.8701	2585.00
12/12/2008	€ / R On 12-June-09			Currency Future	14.1300	13.8701	14.1286	13.8701	2585.00
12/12/2008	€ / R On 12-June-09			Currency Future	14.1300	13.8701	14.1286	13.8701	2585.00
12/12/2008	€ / R On 14-September-09			Currency Future	14.3400	14.0442	14.3406	14.0442	0.00
12/12/2008	€ / R On 14-September-09			Currency Future	14.3400	14.0442	14.3406	14.0442	0.00
12/12/2008	€ / R On 14-September-09			Currency Future	14.3400	14.0442	14.3406	14.0442	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	€ / R On 14-September-09			Currency Future	14.3400	14.0442	14.3406	14.0442	0.00
12/12/2008	€ / R On 14-September-09			Currency Future	14.3400	14.0442	14.3406	14.0442	0.00
12/12/2008	€ / R On 14-September-09			Currency Future	14.3400	14.0442	14.3406	14.0442	0.00
12/12/2008	€ / R On 14-September-09			Currency Future	14.3400	14.0442	14.3406	14.0442	0.00
12/12/2008	€ / R On 14-September-09			Currency Future	14.3400	14.0442	14.3406	14.0442	0.00
12/12/2008	€ / R On 12-December-08			Currency Future	13.6100	13.3231	13.6133	13.3231	0.00
12/12/2008	€ / R On 12-December-08			Currency Future	13.6100	13.3231	13.6133	13.3231	0.00
12/12/2008	€ / R On 12-December-08			Currency Future	13.6100	13.3231	13.6133	13.3231	0.00
12/12/2008	€ / R On 12-December-08			Currency Future	13.6100	13.3231	13.6133	13.3231	0.00
12/12/2008	€ / R On 12-December-08			Currency Future	13.6100	13.3231	13.6133	13.3231	0.00
12/12/2008	€ / R On 12-December-08			Currency Future	13.6100	13.3231	13.6133	13.3231	0.00
12/12/2008	€ / R On 12-December-08			Currency Future	13.6100	13.3231	13.6133	13.3231	0.00
12/12/2008	€ / R On 12-December-08			Currency Future	13.6100	13.3231	13.6133	13.3231	0.00
12/12/2008	€ / R On 12-December-08			Currency Future	13.6100	13.3231	13.6133	13.3231	0.00
12/12/2008	€ / R On 12-June-09	9.00	Call	Currency Future	1160	1049	1160	1049	0.00
12/12/2008	€ / R On 12-June-09	8.75	Call	Currency Future	1160	1049	1160	1049	0.00
12/12/2008	€ / R On 12-June-09	8.50	Call	Currency Future	1160	1049	1160	1049	0.00
12/12/2008	€ / R On 12-June-09	8.25	Call	Currency Future	1160	1049	1160	1049	0.00
12/12/2008	€ / R On 12-June-09	8.00	Call	Currency Future	1160	1049	1160	1049	0.00
12/12/2008	€ / R On 12-June-09	7.75	Call	Currency Future	1160	1049	1160	1049	0.00
12/12/2008	€ / R On 12-June-09	7.50	Call	Currency Future	1160	1049	1160	1049	0.00
12/12/2008	€ / R On 12-June-09	7.25	Call	Currency Future	1160	1049	1160	1049	0.00
12/12/2008	€ / R On 12-June-09	7.00	Call	Currency Future	1160	1049	1160	1049	0.00
12/12/2008	€ / R On 12-June-09	6.75	Call	Currency Future	1160	1049	1160	1049	0.00
12/12/2008	€ / R On 12-June-09	6.50	Call	Currency Future	1160	1049	1160	1049	0.00
12/12/2008	€ / R On 12-June-09	6.25	Call	Currency Future	1160	1049	1160	1049	0.00
12/12/2008	€ / R On 12-June-09	9.00	Put	Currency Future	632	779	632	779	0.00
12/12/2008	€ / R On 12-June-09	8.75	Put	Currency Future	632	779	632	779	0.00
12/12/2008	€ / R On 12-June-09	8.50	Put	Currency Future	632	779	632	779	0.00
12/12/2008	€ / R On 12-June-09	8.25	Put	Currency Future	632	779	632	779	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	€ / R On 12-June-09	8.00	Put	Currency Future	632	779	632	779	0.00
12/12/2008	€ / R On 12-June-09	7.75	Put	Currency Future	632	779	632	779	0.00
12/12/2008	€ / R On 12-June-09	7.50	Put	Currency Future	632	779	632	779	0.00
12/12/2008	€ / R On 12-June-09	7.25	Put	Currency Future	632	779	632	779	0.00
12/12/2008	€ / R On 12-June-09	7.00	Put	Currency Future	632	779	632	779	0.00
12/12/2008	€ / R On 12-June-09	6.75	Put	Currency Future	632	779	632	779	0.00
12/12/2008	€ / R On 12-June-09	6.50	Put	Currency Future	632	779	632	779	0.00
12/12/2008	€ / R On 12-June-09	6.25	Put	Currency Future	632	779	632	779	0.00
12/12/2008	€ / R On 16-March-09	8.55	Call	Currency Future	1077	907	1077	907	0.00
12/12/2008	€ / R On 16-March-09	8.45	Call	Currency Future	1077	907	1077	907	0.00
12/12/2008	€ / R On 16-March-09	9.00	Call	Currency Future	1077	907	1077	907	0.00
12/12/2008	€ / R On 16-March-09	8.75	Call	Currency Future	1077	907	1077	907	0.00
12/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	1077	907	1077	907	0.00
12/12/2008	€ / R On 16-March-09	8.25	Call	Currency Future	1077	907	1077	907	0.00
12/12/2008	€ / R On 16-March-09	8.00	Call	Currency Future	1077	907	1077	907	0.00
12/12/2008	€ / R On 16-March-09	7.75	Call	Currency Future	1077	907	1077	907	0.00
12/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	1077	907	1077	907	0.00
12/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	1077	907	1077	907	0.00
12/12/2008	€ / R On 16-March-09	7.00	Call	Currency Future	1077	907	1077	907	0.00
12/12/2008	€ / R On 16-March-09	8.55	Put	Currency Future	225	348	225	348	0.00
12/12/2008	€ / R On 16-March-09	8.45	Put	Currency Future	225	348	225	348	0.00
12/12/2008	€ / R On 16-March-09	9.00	Put	Currency Future	225	348	225	348	0.00
12/12/2008	€ / R On 16-March-09	8.75	Put	Currency Future	225	348	225	348	0.00
12/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	225	348	225	348	0.00
12/12/2008	€ / R On 16-March-09	8.25	Put	Currency Future	225	348	225	348	0.00
12/12/2008	€ / R On 16-March-09	8.00	Put	Currency Future	225	348	225	348	0.00
12/12/2008	€ / R On 16-March-09	7.75	Put	Currency Future	225	348	225	348	0.00
12/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	225	348	225	348	0.00
12/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	225	348	225	348	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	€ / R On 16-March-09	7.00	Put	Currency Future	225	348	225	348	0.00
12/12/2008	€ / R On 16-March-09	9.25	Call	Currency Future	744	634	744	634	0.00
12/12/2008	€ / R On 16-March-09	9.25	Put	Currency Future	492	674	492	674	0.00
12/12/2008	€ / R On 12-June-09	9.25	Call	Currency Future	1600	1440	1600	1440	0.00
12/12/2008	€ / R On 12-June-09	8.75	Call	Currency Future	1600	1440	1600	1440	0.00
12/12/2008	€ / R On 12-June-09	8.25	Call	Currency Future	1600	1440	1600	1440	0.00
12/12/2008	€ / R On 12-June-09	7.50	Call	Currency Future	1600	1440	1600	1440	0.00
12/12/2008	€ / R On 12-June-09	7.25	Call	Currency Future	1600	1440	1600	1440	0.00
12/12/2008	€ / R On 12-June-09	7.00	Call	Currency Future	1600	1440	1600	1440	0.00
12/12/2008	€ / R On 12-June-09	9.00	Call	Currency Future	1600	1440	1600	1440	0.00
12/12/2008	€ / R On 12-June-09	8.50	Call	Currency Future	1600	1440	1600	1440	0.00
12/12/2008	€ / R On 12-June-09	8.00	Call	Currency Future	1600	1440	1600	1440	0.00
12/12/2008	€ / R On 12-June-09	7.75	Call	Currency Future	1600	1440	1600	1440	0.00
12/12/2008	€ / R On 12-June-09	9.25	Put	Currency Future	372	470	372	470	0.00
12/12/2008	€ / R On 12-June-09	8.75	Put	Currency Future	372	470	372	470	0.00
12/12/2008	€ / R On 12-June-09	8.25	Put	Currency Future	372	470	372	470	0.00
12/12/2008	€ / R On 12-June-09	7.50	Put	Currency Future	372	470	372	470	0.00
12/12/2008	€ / R On 12-June-09	7.25	Put	Currency Future	372	470	372	470	0.00
12/12/2008	€ / R On 12-June-09	7.00	Put	Currency Future	372	470	372	470	0.00
12/12/2008	€ / R On 12-June-09	9.00	Put	Currency Future	372	470	372	470	0.00
12/12/2008	€ / R On 12-June-09	8.50	Put	Currency Future	372	470	372	470	0.00
12/12/2008	€ / R On 12-June-09	8.00	Put	Currency Future	372	470	372	470	0.00
12/12/2008	€ / R On 12-June-09	7.75	Put	Currency Future	372	470	372	470	0.00
12/12/2008	€ / R On 16-March-09	6.75	Call	Currency Future	1417	1195	1417	1195	0.00
12/12/2008	€ / R On 16-March-09	6.75	Put	Currency Future	115	186	115	186	0.00
12/12/2008	€ / R On 12-December-08	9.25	Call	Currency Future	1113	824	1113	824	0.00
12/12/2008	€ / R On 12-December-08	9.00	Call	Currency Future	1113	824	1113	824	0.00
12/12/2008	€ / R On 12-December-08	8.75	Call	Currency Future	1113	824	1113	824	0.00
12/12/2008	€ / R On 12-December-08	8.50	Call	Currency Future	1113	824	1113	824	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	€ / R On 12-December-08	8.25	Call	Currency Future	1113	824	1113	824	0.00
12/12/2008	€ / R On 12-December-08	7.75	Call	Currency Future	1113	824	1113	824	0.00
12/12/2008	€ / R On 12-December-08	7.50	Call	Currency Future	1113	824	1113	824	0.00
12/12/2008	€ / R On 12-December-08	7.25	Call	Currency Future	1113	824	1113	824	0.00
12/12/2008	€ / R On 12-December-08	7.00	Call	Currency Future	1113	824	1113	824	0.00
12/12/2008	€ / R On 12-December-08	6.75	Call	Currency Future	1113	824	1113	824	0.00
12/12/2008	€ / R On 12-December-08	8.00	Call	Currency Future	1113	824	1113	824	0.00
12/12/2008	€ / R On 12-December-08	9.25	Put	Currency Future	0	1	0	1	0.00
12/12/2008	€ / R On 12-December-08	9.00	Put	Currency Future	0	1	0	1	0.00
12/12/2008	€ / R On 12-December-08	8.75	Put	Currency Future	0	1	0	1	0.00
12/12/2008	€ / R On 12-December-08	8.50	Put	Currency Future	0	1	0	1	0.00
12/12/2008	€ / R On 12-December-08	8.25	Put	Currency Future	0	1	0	1	0.00
12/12/2008	€ / R On 12-December-08	7.75	Put	Currency Future	0	1	0	1	0.00
12/12/2008	€ / R On 12-December-08	7.50	Put	Currency Future	0	1	0	1	0.00
12/12/2008	€ / R On 12-December-08	7.25	Put	Currency Future	0	1	0	1	0.00
12/12/2008	€ / R On 12-December-08	7.00	Put	Currency Future	0	1	0	1	0.00
12/12/2008	€ / R On 12-December-08	6.75	Put	Currency Future	0	1	0	1	0.00
12/12/2008	€ / R On 12-December-08	8.00	Put	Currency Future	0	1	0	1	0.00
12/12/2008	€ / R On 12-December-08	7.50	Call	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	7.50	Put	Currency Future	2987	3277	2987	3277	0.00
12/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	305	276	305	276	0.00
12/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	1753	2017	1753	2017	0.00
12/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	213	196	213	196	0.00
12/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	2461	2736	2461	2736	0.00
12/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	153	137	153	137	0.00
12/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	3201	3477	3201	3477	0.00
12/12/2008	€ / R On 12-December-08	9.25	Call	Currency Future	3313	3023	3313	3023	0.00
12/12/2008	€ / R On 12-December-08	9.00	Call	Currency Future	3313	3023	3313	3023	0.00
12/12/2008	€ / R On 12-December-08	8.75	Call	Currency Future	3313	3023	3313	3023	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	€ / R On 12-December-08	8.50	Call	Currency Future	3313	3023	3313	3023	0.00
12/12/2008	€ / R On 12-December-08	8.25	Call	Currency Future	3313	3023	3313	3023	0.00
12/12/2008	€ / R On 12-December-08	7.50	Call	Currency Future	3313	3023	3313	3023	0.00
12/12/2008	€ / R On 12-December-08	7.25	Call	Currency Future	3313	3023	3313	3023	0.00
12/12/2008	€ / R On 12-December-08	7.00	Call	Currency Future	3313	3023	3313	3023	0.00
12/12/2008	€ / R On 12-December-08	6.75	Call	Currency Future	3313	3023	3313	3023	0.00
12/12/2008	€ / R On 12-December-08	7.75	Call	Currency Future	3313	3023	3313	3023	0.00
12/12/2008	€ / R On 12-December-08	8.00	Call	Currency Future	3313	3023	3313	3023	0.00
12/12/2008	€ / R On 12-December-08	9.25	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	9.00	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	8.75	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	8.50	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	8.25	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	7.50	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	7.25	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	7.00	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	6.75	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	7.75	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	8.00	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	9.00	Call	Currency Future	2513	2223	2513	2223	0.00
12/12/2008	€ / R On 12-December-08	8.75	Call	Currency Future	2513	2223	2513	2223	0.00
12/12/2008	€ / R On 12-December-08	8.50	Call	Currency Future	2513	2223	2513	2223	0.00
12/12/2008	€ / R On 12-December-08	8.25	Call	Currency Future	2513	2223	2513	2223	0.00
12/12/2008	€ / R On 12-December-08	8.00	Call	Currency Future	2513	2223	2513	2223	0.00
12/12/2008	€ / R On 12-December-08	7.75	Call	Currency Future	2513	2223	2513	2223	0.00
12/12/2008	€ / R On 12-December-08	7.25	Call	Currency Future	2513	2223	2513	2223	0.00
12/12/2008	€ / R On 12-December-08	7.00	Call	Currency Future	2513	2223	2513	2223	0.00
12/12/2008	€ / R On 12-December-08	6.75	Call	Currency Future	2513	2223	2513	2223	0.00
12/12/2008	€ / R On 12-December-08	6.50	Call	Currency Future	2513	2223	2513	2223	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	€ / R On 12-December-08	7.50	Call	Currency Future	2513	2223	2513	2223	0.00
12/12/2008	€ / R On 12-December-08	9.00	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	8.75	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	8.50	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	8.25	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	8.00	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	7.75	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	7.25	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	7.00	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	6.75	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	6.50	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	7.50	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	9.00	Call	Currency Future	0	2	0	2	0.00
12/12/2008	€ / R On 12-December-08	8.75	Call	Currency Future	0	2	0	2	0.00
12/12/2008	€ / R On 12-December-08	8.50	Call	Currency Future	0	2	0	2	0.00
12/12/2008	€ / R On 12-December-08	8.25	Call	Currency Future	0	2	0	2	0.00
12/12/2008	€ / R On 12-December-08	8.00	Call	Currency Future	0	2	0	2	0.00
12/12/2008	€ / R On 12-December-08	7.75	Call	Currency Future	0	2	0	2	0.00
12/12/2008	€ / R On 12-December-08	7.50	Call	Currency Future	0	2	0	2	0.00
12/12/2008	€ / R On 12-December-08	7.00	Call	Currency Future	0	2	0	2	0.00
12/12/2008	€ / R On 12-December-08	6.75	Call	Currency Future	0	2	0	2	0.00
12/12/2008	€ / R On 12-December-08	6.50	Call	Currency Future	0	2	0	2	0.00
12/12/2008	€ / R On 12-December-08	6.25	Call	Currency Future	0	2	0	2	0.00
12/12/2008	€ / R On 12-December-08	7.25	Call	Currency Future	0	2	0	2	0.00
12/12/2008	€ / R On 12-December-08	9.00	Put	Currency Future	687	979	687	979	0.00
12/12/2008	€ / R On 12-December-08	8.75	Put	Currency Future	687	979	687	979	0.00
12/12/2008	€ / R On 12-December-08	8.50	Put	Currency Future	687	979	687	979	0.00
12/12/2008	€ / R On 12-December-08	8.25	Put	Currency Future	687	979	687	979	0.00
12/12/2008	€ / R On 12-December-08	8.00	Put	Currency Future	687	979	687	979	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	€ / R On 12-December-08	7.75	Put	Currency Future	687	979	687	979	0.00
12/12/2008	€ / R On 12-December-08	7.50	Put	Currency Future	687	979	687	979	0.00
12/12/2008	€ / R On 12-December-08	7.00	Put	Currency Future	687	979	687	979	0.00
12/12/2008	€ / R On 12-December-08	6.75	Put	Currency Future	687	979	687	979	0.00
12/12/2008	€ / R On 12-December-08	6.50	Put	Currency Future	687	979	687	979	0.00
12/12/2008	€ / R On 12-December-08	6.25	Put	Currency Future	687	979	687	979	0.00
12/12/2008	€ / R On 12-December-08	7.25	Put	Currency Future	687	979	687	979	0.00
12/12/2008	€ / R On 12-December-08	9.25	Call	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	9.00	Call	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	8.75	Call	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	8.50	Call	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	8.25	Call	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	8.00	Call	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	7.50	Call	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	7.25	Call	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	7.00	Call	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	6.75	Call	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	6.50	Call	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	7.75	Call	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	9.25	Put	Currency Future	1487	1777	1487	1777	0.00
12/12/2008	€ / R On 12-December-08	9.00	Put	Currency Future	1487	1777	1487	1777	0.00
12/12/2008	€ / R On 12-December-08	8.75	Put	Currency Future	1487	1777	1487	1777	0.00
12/12/2008	€ / R On 12-December-08	8.50	Put	Currency Future	1487	1777	1487	1777	0.00
12/12/2008	€ / R On 12-December-08	8.25	Put	Currency Future	1487	1777	1487	1777	0.00
12/12/2008	€ / R On 12-December-08	8.00	Put	Currency Future	1487	1777	1487	1777	0.00
12/12/2008	€ / R On 12-December-08	7.50	Put	Currency Future	1487	1777	1487	1777	0.00
12/12/2008	€ / R On 12-December-08	7.25	Put	Currency Future	1487	1777	1487	1777	0.00
12/12/2008	€ / R On 12-December-08	7.00	Put	Currency Future	1487	1777	1487	1777	0.00
12/12/2008	€ / R On 12-December-08	6.75	Put	Currency Future	1487	1777	1487	1777	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	€ / R On 12-December-08	6.50	Put	Currency Future	1487	1777	1487	1777	0.00
12/12/2008	€ / R On 12-December-08	7.75	Put	Currency Future	1487	1777	1487	1777	0.00
12/12/2008	€ / R On 12-December-08	9.00	Call	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	8.75	Call	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	8.50	Call	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	8.25	Call	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	7.75	Call	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	7.50	Call	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	7.25	Call	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	7.00	Call	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	8.00	Call	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	9.00	Put	Currency Future	2287	2577	2287	2577	0.00
12/12/2008	€ / R On 12-December-08	8.75	Put	Currency Future	2287	2577	2287	2577	0.00
12/12/2008	€ / R On 12-December-08	8.50	Put	Currency Future	2287	2577	2287	2577	0.00
12/12/2008	€ / R On 12-December-08	8.25	Put	Currency Future	2287	2577	2287	2577	0.00
12/12/2008	€ / R On 12-December-08	7.75	Put	Currency Future	2287	2577	2287	2577	0.00
12/12/2008	€ / R On 12-December-08	7.50	Put	Currency Future	2287	2577	2287	2577	0.00
12/12/2008	€ / R On 12-December-08	7.25	Put	Currency Future	2287	2577	2287	2577	0.00
12/12/2008	€ / R On 12-December-08	7.00	Put	Currency Future	2287	2577	2287	2577	0.00
12/12/2008	€ / R On 12-December-08	8.00	Put	Currency Future	2287	2577	2287	2577	0.00
12/12/2008	€ / R On 12-December-08	8.00	Call	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	8.00	Put	Currency Future	3087	3377	3087	3377	0.00
12/12/2008	€ / R On 16-March-09	8.00	Call	Currency Future	3318	3032	3318	3032	0.00
12/12/2008	€ / R On 16-March-09	8.00	Put	Currency Future	16	23	16	23	0.00
12/12/2008	€ / R On 16-March-09	230.00	Call	Currency Future	2535	2251	2535	2251	0.00
12/12/2008	€ / R On 16-March-09	230.00	Put	Currency Future	33	42	33	42	0.00
12/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	436	387	436	387	0.00
12/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	1135	1378	1135	1378	0.00
12/12/2008	€ / R On 16-March-09	7.75	Call	Currency Future	298	270	298	270	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	€ / R On 16-March-09	7.75	Put	Currency Future	1797	2061	1797	2061	0.00
12/12/2008	€ / R On 16-March-09	8.00	Call	Currency Future	150	132	150	132	0.00
12/12/2008	€ / R On 16-March-09	8.00	Put	Currency Future	3248	3523	3248	3523	0.00
12/12/2008	€ / R On 12-December-08	230.00	Call	Currency Future	4113	3823	4113	3823	0.00
12/12/2008	€ / R On 12-December-08	230.00	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 16-March-09	9.25	Call	Currency Future	3270	2983	3270	2983	0.00
12/12/2008	€ / R On 16-March-09	9.00	Call	Currency Future	3270	2983	3270	2983	0.00
12/12/2008	€ / R On 16-March-09	8.75	Call	Currency Future	3270	2983	3270	2983	0.00
12/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	3270	2983	3270	2983	0.00
12/12/2008	€ / R On 16-March-09	8.25	Call	Currency Future	3270	2983	3270	2983	0.00
12/12/2008	€ / R On 16-March-09	8.00	Call	Currency Future	3270	2983	3270	2983	0.00
12/12/2008	€ / R On 16-March-09	7.75	Call	Currency Future	3270	2983	3270	2983	0.00
12/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	3270	2983	3270	2983	0.00
12/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	3270	2983	3270	2983	0.00
12/12/2008	€ / R On 16-March-09	7.00	Call	Currency Future	3270	2983	3270	2983	0.00
12/12/2008	€ / R On 16-March-09	6.75	Call	Currency Future	3270	2983	3270	2983	0.00
12/12/2008	€ / R On 16-March-09	9.25	Put	Currency Future	18	24	18	24	0.00
12/12/2008	€ / R On 16-March-09	9.00	Put	Currency Future	18	24	18	24	0.00
12/12/2008	€ / R On 16-March-09	8.75	Put	Currency Future	18	24	18	24	0.00
12/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	18	24	18	24	0.00
12/12/2008	€ / R On 16-March-09	8.25	Put	Currency Future	18	24	18	24	0.00
12/12/2008	€ / R On 16-March-09	8.00	Put	Currency Future	18	24	18	24	0.00
12/12/2008	€ / R On 16-March-09	7.75	Put	Currency Future	18	24	18	24	0.00
12/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	18	24	18	24	0.00
12/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	18	24	18	24	0.00
12/12/2008	€ / R On 16-March-09	7.00	Put	Currency Future	18	24	18	24	0.00
12/12/2008	€ / R On 16-March-09	6.75	Put	Currency Future	18	24	18	24	0.00
12/12/2008	€ / R On 16-March-09	9.25	Call	Currency Future	658	568	658	568	0.00
12/12/2008	€ / R On 16-March-09	9.00	Call	Currency Future	658	568	658	568	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	€ / R On 16-March-09	8.75	Call	Currency Future	658	568	658	568	0.00
12/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	658	568	658	568	0.00
12/12/2008	€ / R On 16-March-09	8.25	Call	Currency Future	658	568	658	568	0.00
12/12/2008	€ / R On 16-March-09	8.00	Call	Currency Future	658	568	658	568	0.00
12/12/2008	€ / R On 16-March-09	7.75	Call	Currency Future	658	568	658	568	0.00
12/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	658	568	658	568	0.00
12/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	658	568	658	568	0.00
12/12/2008	€ / R On 16-March-09	7.00	Call	Currency Future	658	568	658	568	0.00
12/12/2008	€ / R On 16-March-09	9.25	Put	Currency Future	606	808	606	808	0.00
12/12/2008	€ / R On 16-March-09	9.00	Put	Currency Future	606	808	606	808	0.00
12/12/2008	€ / R On 16-March-09	8.75	Put	Currency Future	606	808	606	808	0.00
12/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	606	808	606	808	0.00
12/12/2008	€ / R On 16-March-09	8.25	Put	Currency Future	606	808	606	808	0.00
12/12/2008	€ / R On 16-March-09	8.00	Put	Currency Future	606	808	606	808	0.00
12/12/2008	€ / R On 16-March-09	7.75	Put	Currency Future	606	808	606	808	0.00
12/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	606	808	606	808	0.00
12/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	606	808	606	808	0.00
12/12/2008	€ / R On 16-March-09	7.00	Put	Currency Future	606	808	606	808	0.00
12/12/2008	€ / R On 16-March-09	8.55	Call	Currency Future	292	264	292	264	0.00
12/12/2008	€ / R On 16-March-09	8.45	Call	Currency Future	292	264	292	264	0.00
12/12/2008	€ / R On 16-March-09	9.25	Call	Currency Future	292	264	292	264	0.00
12/12/2008	€ / R On 16-March-09	9.00	Call	Currency Future	292	264	292	264	0.00
12/12/2008	€ / R On 16-March-09	8.75	Call	Currency Future	292	264	292	264	0.00
12/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	292	264	292	264	0.00
12/12/2008	€ / R On 16-March-09	8.25	Call	Currency Future	292	264	292	264	0.00
12/12/2008	€ / R On 16-March-09	8.00	Call	Currency Future	292	264	292	264	0.00
12/12/2008	€ / R On 16-March-09	7.75	Call	Currency Future	292	264	292	264	0.00
12/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	292	264	292	264	0.00
12/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	292	264	292	264	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	€ / R On 16-March-09	7.00	Call	Currency Future	292	264	292	264	0.00
12/12/2008	€ / R On 16-March-09	8.55	Put	Currency Future	1840	2105	1840	2105	0.00
12/12/2008	€ / R On 16-March-09	8.45	Put	Currency Future	1840	2105	1840	2105	0.00
12/12/2008	€ / R On 16-March-09	9.25	Put	Currency Future	1840	2105	1840	2105	0.00
12/12/2008	€ / R On 16-March-09	9.00	Put	Currency Future	1840	2105	1840	2105	0.00
12/12/2008	€ / R On 16-March-09	8.75	Put	Currency Future	1840	2105	1840	2105	0.00
12/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	1840	2105	1840	2105	0.00
12/12/2008	€ / R On 16-March-09	8.25	Put	Currency Future	1840	2105	1840	2105	0.00
12/12/2008	€ / R On 16-March-09	8.00	Put	Currency Future	1840	2105	1840	2105	0.00
12/12/2008	€ / R On 16-March-09	7.75	Put	Currency Future	1840	2105	1840	2105	0.00
12/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	1840	2105	1840	2105	0.00
12/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	1840	2105	1840	2105	0.00
12/12/2008	€ / R On 16-March-09	7.00	Put	Currency Future	1840	2105	1840	2105	0.00
12/12/2008	€ / R On 16-March-09	9.00	Call	Currency Future	204	188	204	188	0.00
12/12/2008	€ / R On 16-March-09	8.75	Call	Currency Future	204	188	204	188	0.00
12/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	204	188	204	188	0.00
12/12/2008	€ / R On 16-March-09	8.25	Call	Currency Future	204	188	204	188	0.00
12/12/2008	€ / R On 16-March-09	8.00	Call	Currency Future	204	188	204	188	0.00
12/12/2008	€ / R On 16-March-09	7.75	Call	Currency Future	204	188	204	188	0.00
12/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	204	188	204	188	0.00
12/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	204	188	204	188	0.00
12/12/2008	€ / R On 16-March-09	7.00	Call	Currency Future	204	188	204	188	0.00
12/12/2008	€ / R On 16-March-09	6.75	Call	Currency Future	204	188	204	188	0.00
12/12/2008	€ / R On 16-March-09	6.50	Call	Currency Future	204	188	204	188	0.00
12/12/2008	€ / R On 16-March-09	9.00	Put	Currency Future	2553	2828	2553	2828	0.00
12/12/2008	€ / R On 16-March-09	8.75	Put	Currency Future	2553	2828	2553	2828	0.00
12/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	2553	2828	2553	2828	0.00
12/12/2008	€ / R On 16-March-09	8.25	Put	Currency Future	2553	2828	2553	2828	0.00
12/12/2008	€ / R On 16-March-09	8.00	Put	Currency Future	2553	2828	2553	2828	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	€ / R On 16-March-09	7.75	Put	Currency Future	2553	2828	2553	2828	0.00
12/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	2553	2828	2553	2828	0.00
12/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	2553	2828	2553	2828	0.00
12/12/2008	€ / R On 16-March-09	7.00	Put	Currency Future	2553	2828	2553	2828	0.00
12/12/2008	€ / R On 16-March-09	6.75	Put	Currency Future	2553	2828	2553	2828	0.00
12/12/2008	€ / R On 16-March-09	6.50	Put	Currency Future	2553	2828	2553	2828	0.00
12/12/2008	€ / R On 12-June-09	8.20	Call	Currency Future	1466	1315	1466	1315	0.00
12/12/2008	€ / R On 12-June-09	8.30	Call	Currency Future	1466	1315	1466	1315	0.00
12/12/2008	€ / R On 12-June-09	9.25	Call	Currency Future	1466	1315	1466	1315	0.00
12/12/2008	€ / R On 12-June-09	9.00	Call	Currency Future	1466	1315	1466	1315	0.00
12/12/2008	€ / R On 12-June-09	8.75	Call	Currency Future	1466	1315	1466	1315	0.00
12/12/2008	€ / R On 12-June-09	8.50	Call	Currency Future	1466	1315	1466	1315	0.00
12/12/2008	€ / R On 12-June-09	8.25	Call	Currency Future	1466	1315	1466	1315	0.00
12/12/2008	€ / R On 12-June-09	8.00	Call	Currency Future	1466	1315	1466	1315	0.00
12/12/2008	€ / R On 12-June-09	7.75	Call	Currency Future	1466	1315	1466	1315	0.00
12/12/2008	€ / R On 12-June-09	7.50	Call	Currency Future	1466	1315	1466	1315	0.00
12/12/2008	€ / R On 12-June-09	7.25	Call	Currency Future	1466	1315	1466	1315	0.00
12/12/2008	€ / R On 12-June-09	7.00	Call	Currency Future	1466	1315	1466	1315	0.00
12/12/2008	€ / R On 12-June-09	6.75	Call	Currency Future	1466	1315	1466	1315	0.00
12/12/2008	€ / R On 12-June-09	8.20	Put	Currency Future	437	545	437	545	0.00
12/12/2008	€ / R On 12-June-09	8.30	Put	Currency Future	437	545	437	545	0.00
12/12/2008	€ / R On 12-June-09	9.25	Put	Currency Future	437	545	437	545	0.00
12/12/2008	€ / R On 12-June-09	9.00	Put	Currency Future	437	545	437	545	0.00
12/12/2008	€ / R On 12-June-09	8.75	Put	Currency Future	437	545	437	545	0.00
12/12/2008	€ / R On 12-June-09	8.50	Put	Currency Future	437	545	437	545	0.00
12/12/2008	€ / R On 12-June-09	8.25	Put	Currency Future	437	545	437	545	0.00
12/12/2008	€ / R On 12-June-09	8.00	Put	Currency Future	437	545	437	545	0.00
12/12/2008	€ / R On 12-June-09	7.75	Put	Currency Future	437	545	437	545	0.00
12/12/2008	€ / R On 12-June-09	7.50	Put	Currency Future	437	545	437	545	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	€ / R On 12-June-09	7.25	Put	Currency Future	437	545	437	545	0.00
12/12/2008	€ / R On 12-June-09	7.00	Put	Currency Future	437	545	437	545	0.00
12/12/2008	€ / R On 12-June-09	6.75	Put	Currency Future	437	545	437	545	0.00
12/12/2008	€ / R On 12-December-08	8.00	Call	Currency Future	4163	3873	4163	3873	0.00
12/12/2008	€ / R On 12-December-08	8.00	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	8.60	Call	Currency Future	3363	3073	3363	3073	0.00
12/12/2008	€ / R On 12-December-08	8.55	Call	Currency Future	3363	3073	3363	3073	0.00
12/12/2008	€ / R On 12-December-08	8.45	Call	Currency Future	3363	3073	3363	3073	0.00
12/12/2008	€ / R On 12-December-08	8.50	Call	Currency Future	3363	3073	3363	3073	0.00
12/12/2008	€ / R On 12-December-08	8.25	Call	Currency Future	3363	3073	3363	3073	0.00
12/12/2008	€ / R On 12-December-08	8.00	Call	Currency Future	3363	3073	3363	3073	0.00
12/12/2008	€ / R On 12-December-08	8.60	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	8.55	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	8.45	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	8.50	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	8.25	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	8.00	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	8.65	Call	Currency Future	3013	2723	3013	2723	0.00
12/12/2008	€ / R On 12-December-08	8.60	Call	Currency Future	3013	2723	3013	2723	0.00
12/12/2008	€ / R On 12-December-08	8.55	Call	Currency Future	3013	2723	3013	2723	0.00
12/12/2008	€ / R On 12-December-08	8.45	Call	Currency Future	3013	2723	3013	2723	0.00
12/12/2008	€ / R On 12-December-08	9.75	Call	Currency Future	3013	2723	3013	2723	0.00
12/12/2008	€ / R On 12-December-08	9.50	Call	Currency Future	3013	2723	3013	2723	0.00
12/12/2008	€ / R On 12-December-08	9.25	Call	Currency Future	3013	2723	3013	2723	0.00
12/12/2008	€ / R On 12-December-08	9.00	Call	Currency Future	3013	2723	3013	2723	0.00
12/12/2008	€ / R On 12-December-08	8.75	Call	Currency Future	3013	2723	3013	2723	0.00
12/12/2008	€ / R On 12-December-08	8.50	Call	Currency Future	3013	2723	3013	2723	0.00
12/12/2008	€ / R On 12-December-08	8.25	Call	Currency Future	3013	2723	3013	2723	0.00
12/12/2008	€ / R On 12-December-08	8.00	Call	Currency Future	3013	2723	3013	2723	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	€ / R On 12-December-08	7.75	Call	Currency Future	3013	2723	3013	2723	0.00
12/12/2008	€ / R On 12-December-08	7.50	Call	Currency Future	3013	2723	3013	2723	0.00
12/12/2008	€ / R On 12-December-08	7.25	Call	Currency Future	3013	2723	3013	2723	0.00
12/12/2008	€ / R On 12-December-08	7.00	Call	Currency Future	3013	2723	3013	2723	0.00
12/12/2008	€ / R On 12-December-08	6.75	Call	Currency Future	3013	2723	3013	2723	0.00
12/12/2008	€ / R On 12-December-08	8.65	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	8.60	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	8.55	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	8.45	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	9.75	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	9.50	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	9.25	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	9.00	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	8.75	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	8.50	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	8.25	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	8.00	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	7.75	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	7.50	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	7.25	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	7.00	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	6.75	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	9.55	Call	Currency Future	0	1	0	1	0.00
12/12/2008	€ / R On 12-December-08	8.40	Call	Currency Future	0	1	0	1	0.00
12/12/2008	€ / R On 12-December-08	7.90	Call	Currency Future	0	1	0	1	0.00
12/12/2008	€ / R On 12-December-08	8.65	Call	Currency Future	0	1	0	1	0.00
12/12/2008	€ / R On 12-December-08	8.55	Call	Currency Future	0	1	0	1	0.00
12/12/2008	€ / R On 12-December-08	8.60	Call	Currency Future	0	1	0	1	0.00
12/12/2008	€ / R On 12-December-08	9.75	Call	Currency Future	0	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	€ / R On 12-December-08	9.50	Call	Currency Future	0	1	0	1	0.00
12/12/2008	€ / R On 12-December-08	9.25	Call	Currency Future	0	1	0	1	0.00
12/12/2008	€ / R On 12-December-08	9.00	Call	Currency Future	0	1	0	1	0.00
12/12/2008	€ / R On 12-December-08	8.75	Call	Currency Future	0	1	0	1	0.00
12/12/2008	€ / R On 12-December-08	8.50	Call	Currency Future	0	1	0	1	0.00
12/12/2008	€ / R On 12-December-08	8.25	Call	Currency Future	0	1	0	1	0.00
12/12/2008	€ / R On 12-December-08	8.00	Call	Currency Future	0	1	0	1	0.00
12/12/2008	€ / R On 12-December-08	7.75	Call	Currency Future	0	1	0	1	0.00
12/12/2008	€ / R On 12-December-08	7.50	Call	Currency Future	0	1	0	1	0.00
12/12/2008	€ / R On 12-December-08	7.25	Call	Currency Future	0	1	0	1	0.00
12/12/2008	€ / R On 12-December-08	7.00	Call	Currency Future	0	1	0	1	0.00
12/12/2008	€ / R On 12-December-08	9.55	Put	Currency Future	987	1278	987	1278	0.00
12/12/2008	€ / R On 12-December-08	8.40	Put	Currency Future	987	1278	987	1278	0.00
12/12/2008	€ / R On 12-December-08	7.90	Put	Currency Future	987	1278	987	1278	0.00
12/12/2008	€ / R On 12-December-08	8.65	Put	Currency Future	987	1278	987	1278	0.00
12/12/2008	€ / R On 12-December-08	8.55	Put	Currency Future	987	1278	987	1278	0.00
12/12/2008	€ / R On 12-December-08	8.60	Put	Currency Future	987	1278	987	1278	0.00
12/12/2008	€ / R On 12-December-08	9.75	Put	Currency Future	987	1278	987	1278	0.00
12/12/2008	€ / R On 12-December-08	9.50	Put	Currency Future	987	1278	987	1278	0.00
12/12/2008	€ / R On 12-December-08	9.25	Put	Currency Future	987	1278	987	1278	0.00
12/12/2008	€ / R On 12-December-08	9.00	Put	Currency Future	987	1278	987	1278	0.00
12/12/2008	€ / R On 12-December-08	8.75	Put	Currency Future	987	1278	987	1278	0.00
12/12/2008	€ / R On 12-December-08	8.50	Put	Currency Future	987	1278	987	1278	0.00
12/12/2008	€ / R On 12-December-08	8.25	Put	Currency Future	987	1278	987	1278	0.00
12/12/2008	€ / R On 12-December-08	8.00	Put	Currency Future	987	1278	987	1278	0.00
12/12/2008	€ / R On 12-December-08	7.75	Put	Currency Future	987	1278	987	1278	0.00
12/12/2008	€ / R On 12-December-08	7.50	Put	Currency Future	987	1278	987	1278	0.00
12/12/2008	€ / R On 12-December-08	7.25	Put	Currency Future	987	1278	987	1278	0.00
12/12/2008	€ / R On 12-December-08	7.00	Put	Currency Future	987	1278	987	1278	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	€ / R On 16-March-09	8.30	Call	Currency Future	3808	3520	3808	3520	0.00
12/12/2008	€ / R On 16-March-09	8.20	Call	Currency Future	3808	3520	3808	3520	0.00
12/12/2008	€ / R On 16-March-09	6.75	Call	Currency Future	3808	3520	3808	3520	0.00
12/12/2008	€ / R On 16-March-09	6.50	Call	Currency Future	3808	3520	3808	3520	0.00
12/12/2008	€ / R On 16-March-09	9.00	Call	Currency Future	3808	3520	3808	3520	0.00
12/12/2008	€ / R On 16-March-09	8.75	Call	Currency Future	3808	3520	3808	3520	0.00
12/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	3808	3520	3808	3520	0.00
12/12/2008	€ / R On 16-March-09	8.25	Call	Currency Future	3808	3520	3808	3520	0.00
12/12/2008	€ / R On 16-March-09	8.00	Call	Currency Future	3808	3520	3808	3520	0.00
12/12/2008	€ / R On 16-March-09	7.75	Call	Currency Future	3808	3520	3808	3520	0.00
12/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	3808	3520	3808	3520	0.00
12/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	3808	3520	3808	3520	0.00
12/12/2008	€ / R On 16-March-09	7.00	Call	Currency Future	3808	3520	3808	3520	0.00
12/12/2008	€ / R On 16-March-09	8.30	Put	Currency Future	6	11	6	11	0.00
12/12/2008	€ / R On 16-March-09	8.20	Put	Currency Future	6	11	6	11	0.00
12/12/2008	€ / R On 16-March-09	6.75	Put	Currency Future	6	11	6	11	0.00
12/12/2008	€ / R On 16-March-09	6.50	Put	Currency Future	6	11	6	11	0.00
12/12/2008	€ / R On 16-March-09	9.00	Put	Currency Future	6	11	6	11	0.00
12/12/2008	€ / R On 16-March-09	8.75	Put	Currency Future	6	11	6	11	0.00
12/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	6	11	6	11	0.00
12/12/2008	€ / R On 16-March-09	8.25	Put	Currency Future	6	11	6	11	0.00
12/12/2008	€ / R On 16-March-09	8.00	Put	Currency Future	6	11	6	11	0.00
12/12/2008	€ / R On 16-March-09	7.75	Put	Currency Future	6	11	6	11	0.00
12/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	6	11	6	11	0.00
12/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	6	11	6	11	0.00
12/12/2008	€ / R On 16-March-09	7.00	Put	Currency Future	6	11	6	11	0.00
12/12/2008	€ / R On 16-March-09	8.30	Call	Currency Future	3025	2738	3025	2738	0.00
12/12/2008	€ / R On 16-March-09	8.20	Call	Currency Future	3025	2738	3025	2738	0.00
12/12/2008	€ / R On 16-March-09	9.00	Call	Currency Future	3025	2738	3025	2738	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	€ / R On 16-March-09	8.75	Call	Currency Future	3025	2738	3025	2738	0.00
12/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	3025	2738	3025	2738	0.00
12/12/2008	€ / R On 16-March-09	8.25	Call	Currency Future	3025	2738	3025	2738	0.00
12/12/2008	€ / R On 16-March-09	8.00	Call	Currency Future	3025	2738	3025	2738	0.00
12/12/2008	€ / R On 16-March-09	7.75	Call	Currency Future	3025	2738	3025	2738	0.00
12/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	3025	2738	3025	2738	0.00
12/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	3025	2738	3025	2738	0.00
12/12/2008	€ / R On 16-March-09	7.00	Call	Currency Future	3025	2738	3025	2738	0.00
12/12/2008	€ / R On 16-March-09	6.75	Call	Currency Future	3025	2738	3025	2738	0.00
12/12/2008	€ / R On 16-March-09	6.50	Call	Currency Future	3025	2738	3025	2738	0.00
12/12/2008	€ / R On 16-March-09	8.30	Put	Currency Future	23	29	23	29	0.00
12/12/2008	€ / R On 16-March-09	8.20	Put	Currency Future	23	29	23	29	0.00
12/12/2008	€ / R On 16-March-09	9.00	Put	Currency Future	23	29	23	29	0.00
12/12/2008	€ / R On 16-March-09	8.75	Put	Currency Future	23	29	23	29	0.00
12/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	23	29	23	29	0.00
12/12/2008	€ / R On 16-March-09	8.25	Put	Currency Future	23	29	23	29	0.00
12/12/2008	€ / R On 16-March-09	8.00	Put	Currency Future	23	29	23	29	0.00
12/12/2008	€ / R On 16-March-09	7.75	Put	Currency Future	23	29	23	29	0.00
12/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	23	29	23	29	0.00
12/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	23	29	23	29	0.00
12/12/2008	€ / R On 16-March-09	7.00	Put	Currency Future	23	29	23	29	0.00
12/12/2008	€ / R On 16-March-09	6.75	Put	Currency Future	23	29	23	29	0.00
12/12/2008	€ / R On 16-March-09	6.50	Put	Currency Future	23	29	23	29	0.00
12/12/2008	€ / R On 16-March-09	8.60	Call	Currency Future	570	497	570	497	0.00
12/12/2008	€ / R On 16-March-09	8.55	Call	Currency Future	570	497	570	497	0.00
12/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	570	497	570	497	0.00
12/12/2008	€ / R On 16-March-09	8.25	Call	Currency Future	570	497	570	497	0.00
12/12/2008	€ / R On 16-March-09	8.00	Call	Currency Future	570	497	570	497	0.00
12/12/2008	€ / R On 16-March-09	7.75	Call	Currency Future	570	497	570	497	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	570	497	570	497	0.00
12/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	570	497	570	497	0.00
12/12/2008	€ / R On 16-March-09	7.00	Call	Currency Future	570	497	570	497	0.00
12/12/2008	€ / R On 16-March-09	6.75	Call	Currency Future	570	497	570	497	0.00
12/12/2008	€ / R On 16-March-09	6.50	Call	Currency Future	570	497	570	497	0.00
12/12/2008	€ / R On 16-March-09	6.25	Call	Currency Future	570	497	570	497	0.00
12/12/2008	€ / R On 16-March-09	6.00	Call	Currency Future	570	497	570	497	0.00
12/12/2008	€ / R On 16-March-09	8.60	Put	Currency Future	768	988	768	988	0.00
12/12/2008	€ / R On 16-March-09	8.55	Put	Currency Future	768	988	768	988	0.00
12/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	768	988	768	988	0.00
12/12/2008	€ / R On 16-March-09	8.25	Put	Currency Future	768	988	768	988	0.00
12/12/2008	€ / R On 16-March-09	8.00	Put	Currency Future	768	988	768	988	0.00
12/12/2008	€ / R On 16-March-09	7.75	Put	Currency Future	768	988	768	988	0.00
12/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	768	988	768	988	0.00
12/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	768	988	768	988	0.00
12/12/2008	€ / R On 16-March-09	7.00	Put	Currency Future	768	988	768	988	0.00
12/12/2008	€ / R On 16-March-09	6.75	Put	Currency Future	768	988	768	988	0.00
12/12/2008	€ / R On 16-March-09	6.50	Put	Currency Future	768	988	768	988	0.00
12/12/2008	€ / R On 16-March-09	6.25	Put	Currency Future	768	988	768	988	0.00
12/12/2008	€ / R On 16-March-09	6.00	Put	Currency Future	768	988	768	988	0.00
12/12/2008	€ / R On 12-December-08	7.25	Call	Currency Future	3713	3423	3713	3423	0.00
12/12/2008	€ / R On 12-December-08	7.25	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	7.25	Call	Currency Future	0	1	0	1	0.00
12/12/2008	€ / R On 12-December-08	7.25	Put	Currency Future	1087	1378	1087	1378	0.00
12/12/2008	€ / R On 12-December-08	7.25	Call	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	7.25	Put	Currency Future	1887	2177	1887	2177	0.00
12/12/2008	€ / R On 12-December-08	7.25	Call	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	7.25	Put	Currency Future	2687	2977	2687	2977	0.00
12/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	3709	3423	3709	3423	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	8	14	8	14	0.00
12/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	2926	2640	2926	2640	0.00
12/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	25	31	25	31	0.00
12/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	539	472	539	472	0.00
12/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	837	1063	837	1063	0.00
12/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	248	227	248	227	0.00
12/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	2147	2417	2147	2417	0.00
12/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	176	163	176	163	0.00
12/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	2874	3154	2874	3154	0.00
12/12/2008	€ / R On 12-December-08	9.00	Call	Currency Future	0	1	0	1	0.00
12/12/2008	€ / R On 12-December-08	8.50	Call	Currency Future	0	1	0	1	0.00
12/12/2008	€ / R On 12-December-08	8.80	Call	Currency Future	0	1	0	1	0.00
12/12/2008	€ / R On 12-December-08	8.70	Call	Currency Future	0	1	0	1	0.00
12/12/2008	€ / R On 12-December-08	8.75	Call	Currency Future	0	1	0	1	0.00
12/12/2008	€ / R On 12-December-08	9.00	Put	Currency Future	1237	1527	1237	1527	0.00
12/12/2008	€ / R On 12-December-08	8.50	Put	Currency Future	1237	1527	1237	1527	0.00
12/12/2008	€ / R On 12-December-08	8.80	Put	Currency Future	1237	1527	1237	1527	0.00
12/12/2008	€ / R On 12-December-08	8.70	Put	Currency Future	1237	1527	1237	1527	0.00
12/12/2008	€ / R On 12-December-08	8.75	Put	Currency Future	1237	1527	1237	1527	0.00
12/12/2008	€ / R On 16-March-09	8.00	Call	Currency Future	3562	3277	3562	3277	0.00
12/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	3562	3277	3562	3277	0.00
12/12/2008	€ / R On 16-March-09	9.00	Call	Currency Future	3562	3277	3562	3277	0.00
12/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	3562	3277	3562	3277	0.00
12/12/2008	€ / R On 16-March-09	8.80	Call	Currency Future	3562	3277	3562	3277	0.00
12/12/2008	€ / R On 16-March-09	8.70	Call	Currency Future	3562	3277	3562	3277	0.00
12/12/2008	€ / R On 16-March-09	8.75	Call	Currency Future	3562	3277	3562	3277	0.00
12/12/2008	€ / R On 16-March-09	8.00	Put	Currency Future	10	18	10	18	0.00
12/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	10	18	10	18	0.00
12/12/2008	€ / R On 16-March-09	9.00	Put	Currency Future	10	18	10	18	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	10	18	10	18	0.00
12/12/2008	€ / R On 16-March-09	8.80	Put	Currency Future	10	18	10	18	0.00
12/12/2008	€ / R On 16-March-09	8.70	Put	Currency Future	10	18	10	18	0.00
12/12/2008	€ / R On 16-March-09	8.75	Put	Currency Future	10	18	10	18	0.00
12/12/2008	€ / R On 16-March-09	8.75	Call	Currency Future	2779	2494	2779	2494	0.00
12/12/2008	€ / R On 16-March-09	8.25	Call	Currency Future	2779	2494	2779	2494	0.00
12/12/2008	€ / R On 16-March-09	8.55	Call	Currency Future	2779	2494	2779	2494	0.00
12/12/2008	€ / R On 16-March-09	8.45	Call	Currency Future	2779	2494	2779	2494	0.00
12/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	2779	2494	2779	2494	0.00
12/12/2008	€ / R On 16-March-09	8.75	Put	Currency Future	28	35	28	35	0.00
12/12/2008	€ / R On 16-March-09	8.25	Put	Currency Future	28	35	28	35	0.00
12/12/2008	€ / R On 16-March-09	8.55	Put	Currency Future	28	35	28	35	0.00
12/12/2008	€ / R On 16-March-09	8.45	Put	Currency Future	28	35	28	35	0.00
12/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	28	35	28	35	0.00
12/12/2008	€ / R On 16-March-09	7.75	Call	Currency Future	334	302	334	302	0.00
12/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	334	302	334	302	0.00
12/12/2008	€ / R On 16-March-09	9.00	Call	Currency Future	334	302	334	302	0.00
12/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	334	302	334	302	0.00
12/12/2008	€ / R On 16-March-09	8.80	Call	Currency Future	334	302	334	302	0.00
12/12/2008	€ / R On 16-March-09	8.70	Call	Currency Future	334	302	334	302	0.00
12/12/2008	€ / R On 16-March-09	8.75	Call	Currency Future	334	302	334	302	0.00
12/12/2008	€ / R On 16-March-09	7.75	Put	Currency Future	1582	1843	1582	1843	0.00
12/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	1582	1843	1582	1843	0.00
12/12/2008	€ / R On 16-March-09	9.00	Put	Currency Future	1582	1843	1582	1843	0.00
12/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	1582	1843	1582	1843	0.00
12/12/2008	€ / R On 16-March-09	8.80	Put	Currency Future	1582	1843	1582	1843	0.00
12/12/2008	€ / R On 16-March-09	8.70	Put	Currency Future	1582	1843	1582	1843	0.00
12/12/2008	€ / R On 16-March-09	8.75	Put	Currency Future	1582	1843	1582	1843	0.00
12/12/2008	€ / R On 16-March-09	7.75	Call	Currency Future	232	213	232	213	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	€ / R On 16-March-09	9.00	Call	Currency Future	232	213	232	213	0.00
12/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	232	213	232	213	0.00
12/12/2008	€ / R On 16-March-09	8.70	Call	Currency Future	232	213	232	213	0.00
12/12/2008	€ / R On 16-March-09	8.80	Call	Currency Future	232	213	232	213	0.00
12/12/2008	€ / R On 16-March-09	8.75	Call	Currency Future	232	213	232	213	0.00
12/12/2008	€ / R On 16-March-09	7.75	Put	Currency Future	2281	2554	2281	2554	0.00
12/12/2008	€ / R On 16-March-09	9.00	Put	Currency Future	2281	2554	2281	2554	0.00
12/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	2281	2554	2281	2554	0.00
12/12/2008	€ / R On 16-March-09	8.70	Put	Currency Future	2281	2554	2281	2554	0.00
12/12/2008	€ / R On 16-March-09	8.80	Put	Currency Future	2281	2554	2281	2554	0.00
12/12/2008	€ / R On 16-March-09	8.75	Put	Currency Future	2281	2554	2281	2554	0.00
12/12/2008	€ / R On 12-June-09	8.75	Call	Currency Future	967	883	967	883	0.00
12/12/2008	€ / R On 12-June-09	8.25	Call	Currency Future	967	883	967	883	0.00
12/12/2008	€ / R On 12-June-09	8.55	Call	Currency Future	967	883	967	883	0.00
12/12/2008	€ / R On 12-June-09	8.45	Call	Currency Future	967	883	967	883	0.00
12/12/2008	€ / R On 12-June-09	8.50	Call	Currency Future	967	883	967	883	0.00
12/12/2008	€ / R On 12-June-09	8.75	Put	Currency Future	889	1063	889	1063	0.00
12/12/2008	€ / R On 12-June-09	8.25	Put	Currency Future	889	1063	889	1063	0.00
12/12/2008	€ / R On 12-June-09	8.55	Put	Currency Future	889	1063	889	1063	0.00
12/12/2008	€ / R On 12-June-09	8.45	Put	Currency Future	889	1063	889	1063	0.00
12/12/2008	€ / R On 12-June-09	8.50	Put	Currency Future	889	1063	889	1063	0.00
12/12/2008	€ / R On 12-June-09	9.25	Call	Currency Future	930	851	930	851	0.00
12/12/2008	€ / R On 12-June-09	8.75	Call	Currency Future	930	851	930	851	0.00
12/12/2008	€ / R On 12-June-09	9.05	Call	Currency Future	930	851	930	851	0.00
12/12/2008	€ / R On 12-June-09	8.95	Call	Currency Future	930	851	930	851	0.00
12/12/2008	€ / R On 12-June-09	9.00	Call	Currency Future	930	851	930	851	0.00
12/12/2008	€ / R On 12-June-09	9.25	Put	Currency Future	951	1131	951	1131	0.00
12/12/2008	€ / R On 12-June-09	8.75	Put	Currency Future	951	1131	951	1131	0.00
12/12/2008	€ / R On 12-June-09	9.05	Put	Currency Future	951	1131	951	1131	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	€ / R On 12-June-09	8.95	Put	Currency Future	951	1131	951	1131	0.00
12/12/2008	€ / R On 12-June-09	9.00	Put	Currency Future	951	1131	951	1131	0.00
12/12/2008	€ / R On 12-December-08	9.00	Call	Currency Future	3463	3173	3463	3173	0.00
12/12/2008	€ / R On 12-December-08	8.50	Call	Currency Future	3463	3173	3463	3173	0.00
12/12/2008	€ / R On 12-December-08	8.70	Call	Currency Future	3463	3173	3463	3173	0.00
12/12/2008	€ / R On 12-December-08	8.80	Call	Currency Future	3463	3173	3463	3173	0.00
12/12/2008	€ / R On 12-December-08	8.75	Call	Currency Future	3463	3173	3463	3173	0.00
12/12/2008	€ / R On 12-December-08	9.00	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	8.50	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	8.70	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	8.80	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	8.75	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	235.00	Call	Currency Future	2663	2373	2663	2373	0.00
12/12/2008	€ / R On 12-December-08	235.00	Put	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	240.50	Call	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	240.50	Put	Currency Future	1337	1627	1337	1627	0.00
12/12/2008	€ / R On 12-December-08	9.00	Call	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	9.00	Put	Currency Future	2137	2427	2137	2427	0.00
12/12/2008	€ / R On 12-December-08	9.25	Call	Currency Future	0	0	0	0	0.00
12/12/2008	€ / R On 12-December-08	9.25	Put	Currency Future	2937	3227	2937	3227	0.00
12/12/2008	€ / R On 16-March-09	9.25	Call	Currency Future	3464	3180	3464	3180	0.00
12/12/2008	€ / R On 16-March-09	9.25	Put	Currency Future	12	20	12	20	0.00
12/12/2008	€ / R On 16-March-09	9.25	Call	Currency Future	2682	2397	2682	2397	0.00
12/12/2008	€ / R On 16-March-09	9.25	Put	Currency Future	30	37	30	37	0.00
12/12/2008	€ / R On 16-March-09	9.25	Call	Currency Future	222	204	222	204	0.00
12/12/2008	€ / R On 16-March-09	9.25	Put	Currency Future	2371	2645	2371	2645	0.00
12/12/2008	€ / R On 16-March-09	9.00	Call	Currency Future	159	146	159	146	0.00
12/12/2008	€ / R On 16-March-09	9.00	Put	Currency Future	3107	3387	3107	3387	0.00
12/12/2008	€ / R On 12-June-09	9.00	Call	Currency Future	1132	1029	1132	1029	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	€ / R On 12-June-09	9.00	Put	Currency Future	654	809	654	809	0.00
12/12/2008	€ / R On 12-June-09	9.00	Call	Currency Future	930	851	930	851	0.00
12/12/2008	€ / R On 12-June-09	9.00	Put	Currency Future	951	1131	951	1131	0.00
12/12/2008	ALBI On 05-February-09			Index Future	298.6900	295.8800	298.6920	295.8800	607.00
12/12/2008	ALBI On 05-February-09			Index Future	298.6900	295.8800	298.6920	295.8800	607.00
12/12/2008	ALBI On 05-February-09			Index Future	298.6900	295.8800	298.6920	295.8800	607.00
12/12/2008	ALBI On 05-February-09			Index Future	298.6900	295.8800	298.6920	295.8800	607.00
12/12/2008	ALBI On 05-February-09			Index Future	298.6900	295.8800	298.6920	295.8800	607.00
12/12/2008	ALBI On 05-February-09			Index Future	298.6900	295.8800	298.6920	295.8800	607.00
12/12/2008	ALBI On 05-February-09			Index Future	298.6900	295.8800	298.6920	295.8800	607.00
12/12/2008	ALBI On 05-February-09			Index Future	298.6900	295.8800	298.6920	295.8800	607.00
12/12/2008	ALBI On 07-May-09			Index Future	306.5700	303.6760	306.5680	303.6760	0.00
12/12/2008	ALBI On 07-May-09			Index Future	306.5700	303.6760	306.5680	303.6760	0.00
12/12/2008	ALBI On 07-May-09			Index Future	306.5700	303.6760	306.5680	303.6760	0.00
12/12/2008	ALBI On 07-May-09			Index Future	306.5700	303.6760	306.5680	303.6760	0.00
12/12/2008	ALBI On 07-May-09			Index Future	306.5700	303.6760	306.5680	303.6760	0.00
12/12/2008	ALBI On 07-May-09			Index Future	306.5700	303.6760	306.5680	303.6760	0.00
12/12/2008	ALBI On 07-May-09			Index Future	306.5700	303.6760	306.5680	303.6760	0.00
12/12/2008	ALBI On 07-May-09			Index Future	306.5700	303.6760	306.5680	303.6760	0.00
12/12/2008	ALBI On 06-August-09			Index Future	313.0800	308.4320	313.0840	308.4320	0.00
12/12/2008	ALBI On 06-August-09			Index Future	313.0800	308.4320	313.0840	308.4320	0.00
12/12/2008	ALBI On 06-August-09			Index Future	313.0800	308.4320	313.0840	308.4320	0.00
12/12/2008	ALBI On 06-August-09			Index Future	313.0800	308.4320	313.0840	308.4320	0.00
12/12/2008	ALBI On 06-August-09			Index Future	313.0800	308.4320	313.0840	308.4320	0.00
12/12/2008	ALBI On 06-August-09			Index Future	313.0800	308.4320	313.0840	308.4320	0.00
12/12/2008	ALBI On 06-August-09			Index Future	313.0800	308.4320	313.0840	308.4320	0.00
12/12/2008	ALBI On 06-August-09			Index Future	313.0800	308.4320	313.0840	308.4320	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
12/12/2008	CRD1 On 05-February-09			Index Future	123.8300	123.1930	123.8310	123.1930	0.00
12/12/2008	CRD1 On 05-February-09			Index Future	123.8300	123.1930	123.8310	123.1930	0.00
12/12/2008	CRD1 On 05-February-09			Index Future	123.8300	123.1930	123.8310	123.1930	0.00
12/12/2008	CRD1 On 05-February-09			Index Future	123.8300	123.1930	123.8310	123.1930	0.00
12/12/2008	CRD1 On 05-February-09			Index Future	123.8300	123.1930	123.8310	123.1930	0.00
12/12/2008	CRD1 On 05-February-09			Index Future	123.8300	123.1930	123.8310	123.1930	0.00
12/12/2008	CRD1 On 05-February-09			Index Future	123.8300	123.1930	123.8310	123.1930	0.00
12/12/2008	CRD1 On 05-February-09			Index Future	123.8300	123.1930	123.8310	123.1930	0.00
12/12/2008	CRD1 On 07-May-09			Index Future	127.1800	126.4390	127.1810	126.4390	0.00
12/12/2008	CRD1 On 07-May-09			Index Future	127.1800	126.4390	127.1810	126.4390	0.00
12/12/2008	CRD1 On 07-May-09			Index Future	127.1800	126.4390	127.1810	126.4390	0.00
12/12/2008	CRD1 On 07-May-09			Index Future	127.1800	126.4390	127.1810	126.4390	0.00
12/12/2008	CRD1 On 07-May-09			Index Future	127.1800	126.4390	127.1810	126.4390	0.00
12/12/2008	CRD1 On 07-May-09			Index Future	127.1800	126.4390	127.1810	126.4390	0.00
12/12/2008	CRD1 On 07-May-09			Index Future	127.1800	126.4390	127.1810	126.4390	0.00
12/12/2008	CRD1 On 07-May-09			Index Future	127.1800	126.4390	127.1810	126.4390	0.00
12/12/2008	CRD1 On 06-August-09			Index Future	130.2100	129.4430	130.2060	129.4430	2.00
12/12/2008	CRD1 On 06-August-09			Index Future	130.2100	129.4430	130.2060	129.4430	2.00
12/12/2008	CRD1 On 06-August-09			Index Future	130.2100	129.4430	130.2060	129.4430	2.00
12/12/2008	CRD1 On 06-August-09			Index Future	130.2100	129.4430	130.2060	129.4430	2.00
12/12/2008	CRD1 On 06-August-09			Index Future	130.2100	129.4430	130.2060	129.4430	2.00
12/12/2008	CRD1 On 06-August-09			Index Future	130.2100	129.4430	130.2060	129.4430	2.00
12/12/2008	CRD1 On 06-August-09			Index Future	130.2100	129.4430	130.2060	129.4430	2.00
12/12/2008	CRD1 On 06-August-09			Index Future	130.2100	129.4430	130.2060	129.4430	2.00
12/12/2008	GOVI On 05-February-09			jGovi	299.9000	297.4160	299.8965	297.4160	505.00
12/12/2008	GOVI On 05-February-09			jGovi	299.9000	297.4160	299.8965	297.4160	505.00
12/12/2008	GOVI On 05-February-09			jGovi	299.9000	297.4160	299.8965	297.4160	505.00
12/12/2008	GOVI On 05-February-09			jGovi	299.9000	297.4160	299.8965	297.4160	505.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	GOVI On 05-February-09			jGovi	299.9000	297.4160	299.8965	297.4160	505.00
12/12/2008	GOVI On 05-February-09			jGovi	299.9000	297.4160	299.8965	297.4160	505.00
12/12/2008	GOVI On 05-February-09			jGovi	299.9000	297.4160	299.8965	297.4160	505.00
12/12/2008	GOVI On 05-February-09			jGovi	299.9000	297.4160	299.8965	297.4160	505.00
12/12/2008	GOVI On 07-May-09			jGovi	308.0100	305.2530	308.0100	305.2530	0.00
12/12/2008	GOVI On 07-May-09			jGovi	308.0100	305.2530	308.0100	305.2530	0.00
12/12/2008	GOVI On 07-May-09			jGovi	308.0100	305.2530	308.0100	305.2530	0.00
12/12/2008	GOVI On 07-May-09			jGovi	308.0100	305.2530	308.0100	305.2530	0.00
12/12/2008	GOVI On 07-May-09			jGovi	308.0100	305.2530	308.0100	305.2530	0.00
12/12/2008	GOVI On 07-May-09			jGovi	308.0100	305.2530	308.0100	305.2530	0.00
12/12/2008	GOVI On 07-May-09			jGovi	308.0100	305.2530	308.0100	305.2530	0.00
12/12/2008	GOVI On 07-May-09			jGovi	308.0100	305.2530	308.0100	305.2530	0.00
12/12/2008	GOVI On 06-August-09			jGovi	315.3400	312.5070	315.3350	312.5070	0.00
12/12/2008	GOVI On 06-August-09			jGovi	315.3400	312.5070	315.3350	312.5070	0.00
12/12/2008	GOVI On 06-August-09			jGovi	315.3400	312.5070	315.3350	312.5070	0.00
12/12/2008	GOVI On 06-August-09			jGovi	315.3400	312.5070	315.3350	312.5070	0.00
12/12/2008	GOVI On 06-August-09			jGovi	315.3400	312.5070	315.3350	312.5070	0.00
12/12/2008	GOVI On 06-August-09			jGovi	315.3400	312.5070	315.3350	312.5070	0.00
12/12/2008	GOVI On 06-August-09			jGovi	315.3400	312.5070	315.3350	312.5070	0.00
12/12/2008	GOVI On 06-August-09			jGovi	315.3400	312.5070	315.3350	312.5070	0.00
12/12/2008	ILBI On 05-February-09			Index Future	339.1300	339.1340	339.1340	339.1340	2.00
12/12/2008	ILBI On 05-February-09			Index Future	339.1300	339.1340	339.1340	339.1340	2.00
12/12/2008	ILBI On 05-February-09			Index Future	339.1300	339.1340	339.1340	339.1340	2.00
12/12/2008	ILBI On 05-February-09			Index Future	339.1300	339.1340	339.1340	339.1340	2.00
12/12/2008	ILBI On 05-February-09			Index Future	339.1300	339.1340	339.1340	339.1340	2.00
12/12/2008	ILBI On 05-February-09			Index Future	339.1300	339.1340	339.1340	339.1340	2.00
12/12/2008	ILBI On 05-February-09			Index Future	339.1300	339.1340	339.1340	339.1340	2.00
12/12/2008	ILBI On 05-February-09			Index Future	339.1300	339.1340	339.1340	339.1340	2.00
12/12/2008	ILBI On 05-February-09			Index Future	339.1300	339.1340	339.1340	339.1340	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
12/12/2008	ILBI On 07-May-09			Index Future	349.0300	349.0280	349.0280	349.0280	0.00
12/12/2008	ILBI On 07-May-09			Index Future	349.0300	349.0280	349.0280	349.0280	0.00
12/12/2008	ILBI On 07-May-09			Index Future	349.0300	349.0280	349.0280	349.0280	0.00
12/12/2008	ILBI On 07-May-09			Index Future	349.0300	349.0280	349.0280	349.0280	0.00
12/12/2008	ILBI On 07-May-09			Index Future	349.0300	349.0280	349.0280	349.0280	0.00
12/12/2008	ILBI On 07-May-09			Index Future	349.0300	349.0280	349.0280	349.0280	0.00
12/12/2008	ILBI On 07-May-09			Index Future	349.0300	349.0280	349.0280	349.0280	0.00
12/12/2008	ILBI On 07-May-09			Index Future	349.0300	349.0280	349.0280	349.0280	0.00
12/12/2008	J153 On 31-August-10			jSwap	9.3400	9.4100	0.0337	0.0349	0.00
12/12/2008	J153 On 31-August-10			jSwap	9.3400	9.4100	0.0337	0.0349	0.00
12/12/2008	J153 On 31-August-10			jSwap	9.3400	9.4100	0.0337	0.0349	0.00
12/12/2008	J153 On 31-August-10			jSwap	9.3400	9.4100	0.0337	0.0349	0.00
12/12/2008	J153 On 31-August-10			jSwap	9.3400	9.4100	0.0337	0.0349	0.00
12/12/2008	J153 On 31-August-10			jSwap	9.3400	9.4100	0.0337	0.0349	0.00
12/12/2008	J153 On 31-August-10			jSwap	9.3400	9.4100	0.0337	0.0349	0.00
12/12/2008	J153 On 31-August-10			jSwap	9.3400	9.4100	0.0337	0.0349	0.00
12/12/2008	J157 On 15-September-15			jSwap	8.5300	8.7600	0.0384	0.0259	0.00
12/12/2008	J157 On 15-September-15			jSwap	8.5300	8.7600	0.0384	0.0259	0.00
12/12/2008	J157 On 15-September-15			jSwap	8.5300	8.7600	0.0384	0.0259	0.00
12/12/2008	J157 On 15-September-15			jSwap	8.5300	8.7600	0.0384	0.0259	0.00
12/12/2008	J157 On 15-September-15			jSwap	8.5300	8.7600	0.0384	0.0259	0.00
12/12/2008	J157 On 15-September-15			jSwap	8.5300	8.7600	0.0384	0.0259	0.00
12/12/2008	J157 On 15-September-15			jSwap	8.5300	8.7600	0.0384	0.0259	0.00
12/12/2008	J157 On 15-September-15			jSwap	8.5300	8.7600	0.0384	0.0259	0.00
12/12/2008	J186 On 21-December-26			jSwap	7.8900	8.0970	0.0383	0.0584	0.00
12/12/2008	J186 On 21-December-26			jSwap	7.8900	8.0970	0.0383	0.0584	0.00
12/12/2008	J186 On 21-December-26			jSwap	7.8900	8.0970	0.0383	0.0584	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	J186 On 21-December-26			jSwap	7.8900	8.0970	0.0383	0.0584	0.00
12/12/2008	J186 On 21-December-26			jSwap	7.8900	8.0970	0.0383	0.0584	0.00
12/12/2008	J186 On 21-December-26			jSwap	7.8900	8.0970	0.0383	0.0584	0.00
12/12/2008	J186 On 21-December-26			jSwap	7.8900	8.0970	0.0383	0.0584	0.00
12/12/2008	J186 On 21-December-26			jSwap	7.8900	8.0970	0.0383	0.0584	0.00
12/12/2008	J201 On 22-December-14			jSwap	8.7400	8.9540	0.0634	0.0740	0.00
12/12/2008	J201 On 22-December-14			jSwap	8.7400	8.9540	0.0634	0.0740	0.00
12/12/2008	J201 On 22-December-14			jSwap	8.7400	8.9540	0.0634	0.0740	0.00
12/12/2008	J201 On 22-December-14			jSwap	8.7400	8.9540	0.0634	0.0740	0.00
12/12/2008	J201 On 22-December-14			jSwap	8.7400	8.9540	0.0634	0.0740	0.00
12/12/2008	J201 On 22-December-14			jSwap	8.7400	8.9540	0.0634	0.0740	0.00
12/12/2008	J201 On 22-December-14			jSwap	8.7400	8.9540	0.0634	0.0740	0.00
12/12/2008	J201 On 22-December-14			jSwap	8.7400	8.9540	0.0634	0.0740	0.00
12/12/2008	J203 On 15-September-17			jSwap	8.4700	8.6860	0.0620	0.0748	0.00
12/12/2008	J203 On 15-September-17			jSwap	8.4700	8.6860	0.0620	0.0748	0.00
12/12/2008	J203 On 15-September-17			jSwap	8.4700	8.6860	0.0620	0.0748	0.00
12/12/2008	J203 On 15-September-17			jSwap	8.4700	8.6860	0.0620	0.0748	0.00
12/12/2008	J203 On 15-September-17			jSwap	8.4700	8.6860	0.0620	0.0748	0.00
12/12/2008	J203 On 15-September-17			jSwap	8.4700	8.6860	0.0620	0.0748	0.00
12/12/2008	J203 On 15-September-17			jSwap	8.4700	8.6860	0.0620	0.0748	0.00
12/12/2008	J203 On 15-September-17			jSwap	8.4700	8.6860	0.0620	0.0748	0.00
12/12/2008	J204 On 21-December-18			jSwap	8.5500	8.7590	0.0754	0.0895	0.00
12/12/2008	J204 On 21-December-18			jSwap	8.5500	8.7590	0.0754	0.0895	0.00
12/12/2008	J204 On 21-December-18			jSwap	8.5500	8.7590	0.0754	0.0895	0.00
12/12/2008	J204 On 21-December-18			jSwap	8.5500	8.7590	0.0754	0.0895	0.00
12/12/2008	J204 On 21-December-18			jSwap	8.5500	8.7590	0.0754	0.0895	0.00
12/12/2008	J204 On 21-December-18			jSwap	8.5500	8.7590	0.0754	0.0895	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	JFRA On 07-May-09			jFra	8.9000	8.9360	0.0217	0.0218	0.00
12/12/2008	JFRA On 07-May-09			jFra	8.9000	8.9360	0.0217	0.0218	0.00
12/12/2008	JFRA On 07-May-09			jFra	8.9000	8.9360	0.0217	0.0218	0.00
12/12/2008	JFRA On 07-May-09			jFra	8.9000	8.9360	0.0217	0.0218	0.00
12/12/2008	JFRA On 07-May-09			jFra	8.9000	8.9360	0.0217	0.0218	0.00
12/12/2008	JFRA On 07-May-09			jFra	8.9000	8.9360	0.0217	0.0218	0.00
12/12/2008	JFRA On 07-May-09			jFra	8.9000	8.9360	0.0217	0.0218	0.00
12/12/2008	JFRA On 06-August-09			jFra	7.7600	7.8360	0.0190	0.0192	0.00
12/12/2008	JFRA On 06-August-09			jFra	7.7600	7.8360	0.0190	0.0192	0.00
12/12/2008	JFRA On 06-August-09			jFra	7.7600	7.8360	0.0190	0.0192	0.00
12/12/2008	JFRA On 06-August-09			jFra	7.7600	7.8360	0.0190	0.0192	0.00
12/12/2008	JFRA On 06-August-09			jFra	7.7600	7.8360	0.0190	0.0192	0.00
12/12/2008	JFRA On 06-August-09			jFra	7.7600	7.8360	0.0190	0.0192	0.00
12/12/2008	JFRA On 06-August-09			jFra	7.7600	7.8360	0.0190	0.0192	0.00
12/12/2008	JFRA On 06-August-09			jFra	7.7600	7.8360	0.0190	0.0192	0.00
12/12/2008	JFRA On 06-August-09			jFra	7.7600	7.8360	0.0190	0.0192	0.00
12/12/2008	JFRA On 05-November-09			jFra	7.5800	7.5920	0.0186	0.0186	0.00
12/12/2008	JFRA On 05-November-09			jFra	7.5800	7.5920	0.0186	0.0186	0.00
12/12/2008	JFRA On 05-November-09			jFra	7.5800	7.5920	0.0186	0.0186	0.00
12/12/2008	JFRA On 05-November-09			jFra	7.5800	7.5920	0.0186	0.0186	0.00
12/12/2008	JFRA On 05-November-09			jFra	7.5800	7.5920	0.0186	0.0186	0.00
12/12/2008	JFRA On 05-November-09			jFra	7.5800	7.5920	0.0186	0.0186	0.00
12/12/2008	JFRA On 05-November-09			jFra	7.5800	7.5920	0.0186	0.0186	0.00
12/12/2008	JFRA On 05-November-09			jFra	7.5800	7.5920	0.0186	0.0186	0.00
12/12/2008	JN02 On 05-February-09			jNote	8.2600	8.3800	0.1499	0.1520	0.00
12/12/2008	JN02 On 05-February-09			jNote	8.2600	8.3800	0.1499	0.1520	0.00
12/12/2008	JN02 On 05-February-09			jNote	8.2600	8.3800	0.1499	0.1520	0.00
12/12/2008	JN02 On 05-February-09			jNote	8.2600	8.3800	0.1499	0.1520	0.00
12/12/2008	JN02 On 05-February-09			jNote	8.2600	8.3800	0.1499	0.1520	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	JN02 On 05-February-09			jNote	8.2600	8.3800	0.1499	0.1520	0.00
12/12/2008	JN02 On 05-February-09			jNote	8.2600	8.3800	0.1499	0.1520	0.00
12/12/2008	JN02 On 05-February-09			jNote	8.2600	8.3800	0.1499	0.1520	0.00
12/12/2008	JN02 On 07-May-09			jNote	7.9300	8.0720	0.1448	0.1473	0.00
12/12/2008	JN02 On 07-May-09			jNote	7.9300	8.0720	0.1448	0.1473	0.00
12/12/2008	JN02 On 07-May-09			jNote	7.9300	8.0720	0.1448	0.1473	0.00
12/12/2008	JN02 On 07-May-09			jNote	7.9300	8.0720	0.1448	0.1473	0.00
12/12/2008	JN02 On 07-May-09			jNote	7.9300	8.0720	0.1448	0.1473	0.00
12/12/2008	JN02 On 07-May-09			jNote	7.9300	8.0720	0.1448	0.1473	0.00
12/12/2008	JN02 On 07-May-09			jNote	7.9300	8.0720	0.1448	0.1473	0.00
12/12/2008	JN02 On 07-May-09			jNote	7.9300	8.0720	0.1448	0.1473	0.00
12/12/2008	JN02 On 06-August-09			jNote	7.8100	7.9810	0.1431	0.1460	0.00
12/12/2008	JN02 On 06-August-09			jNote	7.8100	7.9810	0.1431	0.1460	0.00
12/12/2008	JN02 On 06-August-09			jNote	7.8100	7.9810	0.1431	0.1460	0.00
12/12/2008	JN02 On 06-August-09			jNote	7.8100	7.9810	0.1431	0.1460	0.00
12/12/2008	JN02 On 06-August-09			jNote	7.8100	7.9810	0.1431	0.1460	0.00
12/12/2008	JN02 On 06-August-09			jNote	7.8100	7.9810	0.1431	0.1460	0.00
12/12/2008	JN02 On 06-August-09			jNote	7.8100	7.9810	0.1431	0.1460	0.00
12/12/2008	JN02 On 06-August-09			jNote	7.8100	7.9810	0.1431	0.1460	0.00
12/12/2008	JN05 On 05-February-09			jNote	8.1900	8.4020	0.3329	0.3403	0.00
12/12/2008	JN05 On 05-February-09			jNote	8.1900	8.4020	0.3329	0.3403	0.00
12/12/2008	JN05 On 05-February-09			jNote	8.1900	8.4020	0.3329	0.3403	0.00
12/12/2008	JN05 On 05-February-09			jNote	8.1900	8.4020	0.3329	0.3403	0.00
12/12/2008	JN05 On 05-February-09			jNote	8.1900	8.4020	0.3329	0.3403	0.00
12/12/2008	JN05 On 05-February-09			jNote	8.1900	8.4020	0.3329	0.3403	0.00
12/12/2008	JN05 On 05-February-09			jNote	8.1900	8.4020	0.3329	0.3403	0.00
12/12/2008	JN05 On 05-February-09			jNote	8.1900	8.4020	0.3329	0.3403	0.00
12/12/2008	JN05 On 07-May-09			jNote	8.0400	8.2740	0.3280	0.3359	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	JN05 On 07-May-09			jNote	8.0400	8.2740	0.3280	0.3359	0.00
12/12/2008	JN05 On 07-May-09			jNote	8.0400	8.2740	0.3280	0.3359	0.00
12/12/2008	JN05 On 07-May-09			jNote	8.0400	8.2740	0.3280	0.3359	0.00
12/12/2008	JN05 On 07-May-09			jNote	8.0400	8.2740	0.3280	0.3359	0.00
12/12/2008	JN05 On 07-May-09			jNote	8.0400	8.2740	0.3280	0.3359	0.00
12/12/2008	JN05 On 07-May-09			jNote	8.0400	8.2740	0.3280	0.3359	0.00
12/12/2008	JN05 On 07-May-09			jNote	8.0400	8.2740	0.3280	0.3359	0.00
12/12/2008	JN05 On 06-August-09			jNote	7.9900	8.2420	0.3277	0.3362	0.00
12/12/2008	JN05 On 06-August-09			jNote	7.9900	8.2420	0.3277	0.3362	0.00
12/12/2008	JN05 On 06-August-09			jNote	7.9900	8.2420	0.3277	0.3362	0.00
12/12/2008	JN05 On 06-August-09			jNote	7.9900	8.2420	0.3277	0.3362	0.00
12/12/2008	JN05 On 06-August-09			jNote	7.9900	8.2420	0.3277	0.3362	0.00
12/12/2008	JN05 On 06-August-09			jNote	7.9900	8.2420	0.3277	0.3362	0.00
12/12/2008	JN05 On 06-August-09			jNote	7.9900	8.2420	0.3277	0.3362	0.00
12/12/2008	JN05 On 06-August-09			jNote	7.9900	8.2420	0.3277	0.3362	0.00
12/12/2008	JN10 On 05-February-09			jNote	8.1100	8.3310	0.5508	0.5603	0.00
12/12/2008	JN10 On 05-February-09			jNote	8.1100	8.3310	0.5508	0.5603	0.00
12/12/2008	JN10 On 05-February-09			jNote	8.1100	8.3310	0.5508	0.5603	0.00
12/12/2008	JN10 On 05-February-09			jNote	8.1100	8.3310	0.5508	0.5603	0.00
12/12/2008	JN10 On 05-February-09			jNote	8.1100	8.3310	0.5508	0.5603	0.00
12/12/2008	JN10 On 05-February-09			jNote	8.1100	8.3310	0.5508	0.5603	0.00
12/12/2008	JN10 On 05-February-09			jNote	8.1100	8.3310	0.5508	0.5603	0.00
12/12/2008	JN10 On 05-February-09			jNote	8.1100	8.3310	0.5508	0.5603	0.00
12/12/2008	JN10 On 07-May-09			jNote	8.0100	8.2360	0.5467	0.5563	0.00
12/12/2008	JN10 On 07-May-09			jNote	8.0100	8.2360	0.5467	0.5563	0.00
12/12/2008	JN10 On 07-May-09			jNote	8.0100	8.2360	0.5467	0.5563	0.00
12/12/2008	JN10 On 07-May-09			jNote	8.0100	8.2360	0.5467	0.5563	0.00
12/12/2008	JN10 On 07-May-09			jNote	8.0100	8.2360	0.5467	0.5563	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	JN10 On 07-May-09			jNote	8.0100	8.2360	0.5467	0.5563	0.00
12/12/2008	JN10 On 07-May-09			jNote	8.0100	8.2360	0.5467	0.5563	0.00
12/12/2008	JN10 On 07-May-09			jNote	8.0100	8.2360	0.5467	0.5563	0.00
12/12/2008	JN10 On 06-August-09			jNote	7.9700	8.1930	0.5448	0.5544	0.00
12/12/2008	JN10 On 06-August-09			jNote	7.9700	8.1930	0.5448	0.5544	0.00
12/12/2008	JN10 On 06-August-09			jNote	7.9700	8.1930	0.5448	0.5544	0.00
12/12/2008	JN10 On 06-August-09			jNote	7.9700	8.1930	0.5448	0.5544	0.00
12/12/2008	JN10 On 06-August-09			jNote	7.9700	8.1930	0.5448	0.5544	0.00
12/12/2008	JN10 On 06-August-09			jNote	7.9700	8.1930	0.5448	0.5544	0.00
12/12/2008	JN10 On 06-August-09			jNote	7.9700	8.1930	0.5448	0.5544	0.00
12/12/2008	JN10 On 06-August-09			jNote	7.9700	8.1930	0.5448	0.5544	0.00
12/12/2008	JN10 On 06-August-09			jNote	7.9700	8.1930	0.5448	0.5544	0.00
12/12/2008	JROD On 30-January-09			jRod	11.5900	11.7550	0.0097	0.0095	0.00
12/12/2008	JROD On 30-January-09			jRod	11.5900	11.7550	0.0097	0.0095	0.00
12/12/2008	JROD On 30-January-09			jRod	11.5900	11.7550	0.0097	0.0095	0.00
12/12/2008	JROD On 30-January-09			jRod	11.5900	11.7550	0.0097	0.0095	0.00
12/12/2008	JROD On 30-January-09			jRod	11.5900	11.7550	0.0097	0.0095	0.00
12/12/2008	JROD On 30-January-09			jRod	11.5900	11.7550	0.0097	0.0095	0.00
12/12/2008	JROD On 30-January-09			jRod	11.5900	11.7550	0.0097	0.0095	0.00
12/12/2008	JROD On 30-January-09			jRod	11.5900	11.7550	0.0097	0.0095	0.00
12/12/2008	JROD On 27-February-09			jRod	11.4700	11.6380	0.0094	0.0092	0.00
12/12/2008	JROD On 27-February-09			jRod	11.4700	11.6380	0.0094	0.0092	0.00
12/12/2008	JROD On 27-February-09			jRod	11.4700	11.6380	0.0094	0.0092	0.00
12/12/2008	JROD On 27-February-09			jRod	11.4700	11.6380	0.0094	0.0092	0.00
12/12/2008	JROD On 27-February-09			jRod	11.4700	11.6380	0.0094	0.0092	0.00
12/12/2008	JROD On 27-February-09			jRod	11.4700	11.6380	0.0094	0.0092	0.00
12/12/2008	JROD On 27-February-09			jRod	11.4700	11.6380	0.0094	0.0092	0.00
12/12/2008	JROD On 27-February-09			jRod	11.4700	11.6380	0.0094	0.0092	0.00
12/12/2008	JROD On 27-February-09			jRod	11.4700	11.6380	0.0094	0.0092	0.00
12/12/2008	JROD On 31-March-09			jRod	11.5100	11.5680	0.0181	0.0178	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	JROD On 31-March-09			jRod	11.5100	11.5680	0.0181	0.0178	0.00
12/12/2008	JROD On 31-March-09			jRod	11.5100	11.5680	0.0181	0.0178	0.00
12/12/2008	JROD On 31-March-09			jRod	11.5100	11.5680	0.0181	0.0178	0.00
12/12/2008	JROD On 31-March-09			jRod	11.5100	11.5680	0.0181	0.0178	0.00
12/12/2008	JROD On 31-March-09			jRod	11.5100	11.5680	0.0181	0.0178	0.00
12/12/2008	JROD On 31-March-09			jRod	11.5100	11.5680	0.0181	0.0178	0.00
12/12/2008	JROD On 31-March-09			jRod	11.5100	11.5680	0.0181	0.0178	0.00
12/12/2008	JROD On 30-April-09			jRod	11.3100	11.3230	0.0169	0.0164	0.00
12/12/2008	JROD On 30-April-09			jRod	11.3100	11.3230	0.0169	0.0164	0.00
12/12/2008	JROD On 30-April-09			jRod	11.3100	11.3230	0.0169	0.0164	0.00
12/12/2008	JROD On 30-April-09			jRod	11.3100	11.3230	0.0169	0.0164	0.00
12/12/2008	JROD On 30-April-09			jRod	11.3100	11.3230	0.0169	0.0164	0.00
12/12/2008	JROD On 30-April-09			jRod	11.3100	11.3230	0.0169	0.0164	0.00
12/12/2008	JROD On 30-April-09			jRod	11.3100	11.3230	0.0169	0.0164	0.00
12/12/2008	JROD On 30-April-09			jRod	11.3100	11.3230	0.0169	0.0164	0.00
12/12/2008	JROD On 29-May-09			jRod	11.0500	11.0140	0.0157	0.0148	0.00
12/12/2008	JROD On 29-May-09			jRod	11.0500	11.0140	0.0157	0.0148	0.00
12/12/2008	JROD On 29-May-09			jRod	11.0500	11.0140	0.0157	0.0148	0.00
12/12/2008	JROD On 29-May-09			jRod	11.0500	11.0140	0.0157	0.0148	0.00
12/12/2008	JROD On 29-May-09			jRod	11.0500	11.0140	0.0157	0.0148	0.00
12/12/2008	JROD On 29-May-09			jRod	11.0500	11.0140	0.0157	0.0148	0.00
12/12/2008	JROD On 29-May-09			jRod	11.0500	11.0140	0.0157	0.0148	0.00
12/12/2008	JROD On 29-May-09			jRod	11.0500	11.0140	0.0157	0.0148	0.00
12/12/2008	JROD On 29-May-09			jRod	11.0500	11.0140	0.0157	0.0148	0.00
12/12/2008	JROD On 30-June-09			jRod	11.0700	11.0140	0.0233	0.0222	0.00
12/12/2008	JROD On 30-June-09			jRod	11.0700	11.0140	0.0233	0.0222	0.00
12/12/2008	JROD On 30-June-09			jRod	11.0700	11.0140	0.0233	0.0222	0.00
12/12/2008	JROD On 30-June-09			jRod	11.0700	11.0140	0.0233	0.0222	0.00
12/12/2008	JROD On 30-June-09			jRod	11.0700	11.0140	0.0233	0.0222	0.00
12/12/2008	JROD On 30-June-09			jRod	11.0700	11.0140	0.0233	0.0222	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	JROD On 30-June-09			jRod	11.0700	11.0140	0.0233	0.0222	0.00
12/12/2008	JROD On 30-June-09			jRod	11.0700	11.0140	0.0233	0.0222	0.00
12/12/2008	JROD On 31-December-08			jRod	11.7000	11.7890	0.0102	0.0098	0.00
12/12/2008	JROD On 31-December-08			jRod	11.7000	11.7890	0.0102	0.0098	0.00
12/12/2008	JROD On 31-December-08			jRod	11.7000	11.7890	0.0102	0.0098	0.00
12/12/2008	JROD On 31-December-08			jRod	11.7000	11.7890	0.0102	0.0098	0.00
12/12/2008	JROD On 31-December-08			jRod	11.7000	11.7890	0.0102	0.0098	0.00
12/12/2008	JROD On 31-December-08			jRod	11.7000	11.7890	0.0102	0.0098	0.00
12/12/2008	JROD On 31-December-08			jRod	11.7000	11.7890	0.0102	0.0098	0.00
12/12/2008	JROD On 31-December-08			jRod	11.7000	11.7890	0.0102	0.0098	0.00
12/12/2008	OTH1 On 05-February-09			Index Future	290.2400	287.1000	290.2410	287.1000	0.00
12/12/2008	OTH1 On 05-February-09			Index Future	290.2400	287.1000	290.2410	287.1000	0.00
12/12/2008	OTH1 On 05-February-09			Index Future	290.2400	287.1000	290.2410	287.1000	0.00
12/12/2008	OTH1 On 05-February-09			Index Future	290.2400	287.1000	290.2410	287.1000	0.00
12/12/2008	OTH1 On 05-February-09			Index Future	290.2400	287.1000	290.2410	287.1000	0.00
12/12/2008	OTH1 On 05-February-09			Index Future	290.2400	287.1000	290.2410	287.1000	0.00
12/12/2008	OTH1 On 05-February-09			Index Future	290.2400	287.1000	290.2410	287.1000	0.00
12/12/2008	OTH1 On 05-February-09			Index Future	290.2400	287.1000	290.2410	287.1000	0.00
12/12/2008	OTH1 On 07-May-09			Index Future	298.0900	294.6650	298.0930	294.6650	0.00
12/12/2008	OTH1 On 07-May-09			Index Future	298.0900	294.6650	298.0930	294.6650	0.00
12/12/2008	OTH1 On 07-May-09			Index Future	298.0900	294.6650	298.0930	294.6650	0.00
12/12/2008	OTH1 On 07-May-09			Index Future	298.0900	294.6650	298.0930	294.6650	0.00
12/12/2008	OTH1 On 07-May-09			Index Future	298.0900	294.6650	298.0930	294.6650	0.00
12/12/2008	OTH1 On 07-May-09			Index Future	298.0900	294.6650	298.0930	294.6650	0.00
12/12/2008	OTH1 On 07-May-09			Index Future	298.0900	294.6650	298.0930	294.6650	0.00
12/12/2008	OTH1 On 07-May-09			Index Future	298.0900	294.6650	298.0930	294.6650	0.00
12/12/2008	OTH1 On 06-August-09			Index Future	305.1800	301.6680	305.1820	301.6680	3.00
12/12/2008	OTH1 On 06-August-09			Index Future	305.1800	301.6680	305.1820	301.6680	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
12/12/2008	OTH1 On 06-August-09			Index Future	305.1800	301.6680	305.1820	301.6680	3.00
12/12/2008	OTH1 On 06-August-09			Index Future	305.1800	301.6680	305.1820	301.6680	3.00
12/12/2008	OTH1 On 06-August-09			Index Future	305.1800	301.6680	305.1820	301.6680	3.00
12/12/2008	OTH1 On 06-August-09			Index Future	305.1800	301.6680	305.1820	301.6680	3.00
12/12/2008	OTH1 On 06-August-09			Index Future	305.1800	301.6680	305.1820	301.6680	3.00
12/12/2008	OTH1 On 06-August-09			Index Future	305.1800	301.6680	305.1820	301.6680	3.00
12/12/2008	R153 On 05-February-09			Bond Future	7.4100	7.6100	113.8948	113.5840	5314.00
12/12/2008	R153 On 05-February-09			Bond Future	7.4100	7.6100	113.8948	113.5840	5314.00
12/12/2008	R153 On 05-February-09			Bond Future	7.4100	7.6100	113.8948	113.5840	5314.00
12/12/2008	R153 On 05-February-09			Bond Future	7.4100	7.6100	113.8948	113.5840	5314.00
12/12/2008	R153 On 05-February-09			Bond Future	7.4100	7.6100	113.8948	113.5840	5314.00
12/12/2008	R153 On 05-February-09			Bond Future	7.4100	7.6100	113.8948	113.5840	5314.00
12/12/2008	R153 On 05-February-09			Bond Future	7.4100	7.6100	113.8948	113.5840	5314.00
12/12/2008	R153 On 05-February-09			Bond Future	7.4100	7.6100	113.8948	113.5840	5314.00
12/12/2008	R153 On 07-May-09			Bond Future	6.8400	7.0880	110.1014	109.7811	0.00
12/12/2008	R153 On 07-May-09			Bond Future	6.8400	7.0880	110.1014	109.7811	0.00
12/12/2008	R153 On 07-May-09			Bond Future	6.8400	7.0880	110.1014	109.7811	0.00
12/12/2008	R153 On 07-May-09			Bond Future	6.8400	7.0880	110.1014	109.7811	0.00
12/12/2008	R153 On 07-May-09			Bond Future	6.8400	7.0880	110.1014	109.7811	0.00
12/12/2008	R153 On 07-May-09			Bond Future	6.8400	7.0880	110.1014	109.7811	0.00
12/12/2008	R153 On 07-May-09			Bond Future	6.8400	7.0880	110.1014	109.7811	0.00
12/12/2008	R153 On 07-May-09			Bond Future	6.8400	7.0880	110.1014	109.7811	0.00
12/12/2008	R153 On 06-August-09			Bond Future	6.2800	6.5920	112.5563	112.2281	0.00
12/12/2008	R153 On 06-August-09			Bond Future	6.2800	6.5920	112.5563	112.2281	0.00
12/12/2008	R153 On 06-August-09			Bond Future	6.2800	6.5920	112.5563	112.2281	0.00
12/12/2008	R153 On 06-August-09			Bond Future	6.2800	6.5920	112.5563	112.2281	0.00
12/12/2008	R153 On 06-August-09			Bond Future	6.2800	6.5920	112.5563	112.2281	0.00
12/12/2008	R153 On 06-August-09			Bond Future	6.2800	6.5920	112.5563	112.2281	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	R153 On 06-August-09			Bond Future	6.2800	6.5920	112.5563	112.2281	0.00
12/12/2008	R153 On 06-August-09			Bond Future	6.2800	6.5920	112.5563	112.2281	0.00
12/12/2008	R157 On 05-February-09			Bond Future	7.5600	7.7370	135.8757	134.8236	15159.00
12/12/2008	R157 On 05-February-09			Bond Future	7.5600	7.7370	135.8757	134.8236	15159.00
12/12/2008	R157 On 05-February-09			Bond Future	7.5600	7.7370	135.8757	134.8236	15159.00
12/12/2008	R157 On 05-February-09			Bond Future	7.5600	7.7370	135.8757	134.8236	15159.00
12/12/2008	R157 On 05-February-09			Bond Future	7.5600	7.7370	135.8757	134.8236	15159.00
12/12/2008	R157 On 05-February-09			Bond Future	7.5600	7.7370	135.8757	134.8236	15159.00
12/12/2008	R157 On 05-February-09			Bond Future	7.5600	7.7370	135.8757	134.8236	15159.00
12/12/2008	R157 On 07-May-09			Bond Future	7.4200	7.6040	132.4160	131.3385	1624.00
12/12/2008	R157 On 07-May-09			Bond Future	7.4200	7.6040	132.4160	131.3385	1624.00
12/12/2008	R157 On 07-May-09			Bond Future	7.4200	7.6040	132.4160	131.3385	1624.00
12/12/2008	R157 On 07-May-09			Bond Future	7.4200	7.6040	132.4160	131.3385	1624.00
12/12/2008	R157 On 07-May-09			Bond Future	7.4200	7.6040	132.4160	131.3385	1624.00
12/12/2008	R157 On 07-May-09			Bond Future	7.4200	7.6040	132.4160	131.3385	1624.00
12/12/2008	R157 On 07-May-09			Bond Future	7.4200	7.6040	132.4160	131.3385	1624.00
12/12/2008	R157 On 07-May-09			Bond Future	7.4200	7.6040	132.4160	131.3385	1624.00
12/12/2008	R157 On 06-August-09			Bond Future	7.3300	7.5230	135.3706	134.2702	5000.00
12/12/2008	R157 On 06-August-09			Bond Future	7.3300	7.5230	135.3706	134.2702	5000.00
12/12/2008	R157 On 06-August-09			Bond Future	7.3300	7.5230	135.3706	134.2702	5000.00
12/12/2008	R157 On 06-August-09			Bond Future	7.3300	7.5230	135.3706	134.2702	5000.00
12/12/2008	R157 On 06-August-09			Bond Future	7.3300	7.5230	135.3706	134.2702	5000.00
12/12/2008	R157 On 06-August-09			Bond Future	7.3300	7.5230	135.3706	134.2702	5000.00
12/12/2008	R157 On 06-August-09			Bond Future	7.3300	7.5230	135.3706	134.2702	5000.00
12/12/2008	R157 On 06-August-09			Bond Future	7.3300	7.5230	135.3706	134.2702	5000.00
12/12/2008	R157 On 05-February-09	8.75	Call	Option on Bond Future	5053	4311	5053	4311	850.00
12/12/2008	R157 On 05-February-09	8.50	Call	Option on Bond Future	5053	4311	5053	4311	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
12/12/2008	R157 On 05-February-09	8.25	Call	Option on Bond Future	5053	4311	5053	4311	850.00
12/12/2008	R157 On 05-February-09	8.00	Call	Option on Bond Future	5053	4311	5053	4311	850.00
12/12/2008	R157 On 05-February-09	9.00	Call	Option on Bond Future	5053	4311	5053	4311	850.00
12/12/2008	R157 On 05-February-09	7.75	Call	Option on Bond Future	5053	4311	5053	4311	850.00
12/12/2008	R157 On 05-February-09	7.50	Call	Option on Bond Future	5053	4311	5053	4311	850.00
12/12/2008	R157 On 05-February-09	7.25	Call	Option on Bond Future	5053	4311	5053	4311	850.00
12/12/2008	R157 On 05-February-09	7.00	Call	Option on Bond Future	5053	4311	5053	4311	850.00
12/12/2008	R157 On 05-February-09	8.75	Put	Option on Bond Future	963	1273	963	1273	0.00
12/12/2008	R157 On 05-February-09	8.50	Put	Option on Bond Future	963	1273	963	1273	0.00
12/12/2008	R157 On 05-February-09	8.25	Put	Option on Bond Future	963	1273	963	1273	0.00
12/12/2008	R157 On 05-February-09	8.00	Put	Option on Bond Future	963	1273	963	1273	0.00
12/12/2008	R157 On 05-February-09	9.00	Put	Option on Bond Future	963	1273	963	1273	0.00
12/12/2008	R157 On 05-February-09	7.75	Put	Option on Bond Future	963	1273	963	1273	0.00
12/12/2008	R157 On 05-February-09	7.50	Put	Option on Bond Future	963	1273	963	1273	0.00
12/12/2008	R157 On 05-February-09	7.25	Put	Option on Bond Future	963	1273	963	1273	0.00
12/12/2008	R157 On 05-February-09	7.00	Put	Option on Bond Future	963	1273	963	1273	0.00
12/12/2008	R186 On 05-February-09			Bond Future	7.4900	7.6550	130.7835	128.9011	2720.00
12/12/2008	R186 On 05-February-09			Bond Future	7.4900	7.6550	130.7835	128.9011	2720.00
12/12/2008	R186 On 05-February-09			Bond Future	7.4900	7.6550	130.7835	128.9011	2720.00
12/12/2008	R186 On 05-February-09			Bond Future	7.4900	7.6550	130.7835	128.9011	2720.00
12/12/2008	R186 On 05-February-09			Bond Future	7.4900	7.6550	130.7835	128.9011	2720.00
12/12/2008	R186 On 05-February-09			Bond Future	7.4900	7.6550	130.7835	128.9011	2720.00
12/12/2008	R186 On 05-February-09			Bond Future	7.4900	7.6550	130.7835	128.9011	2720.00
12/12/2008	R186 On 05-February-09			Bond Future	7.4900	7.6550	130.7835	128.9011	2720.00
12/12/2008	R186 On 07-May-09			Bond Future	7.4000	7.5630	134.3432	132.4064	0.00
12/12/2008	R186 On 07-May-09			Bond Future	7.4000	7.5630	134.3432	132.4064	0.00
12/12/2008	R186 On 07-May-09			Bond Future	7.4000	7.5630	134.3432	132.4064	0.00
12/12/2008	R186 On 07-May-09			Bond Future	7.4000	7.5630	134.3432	132.4064	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	R186 On 07-May-09			Bond Future	7.4000	7.5630	134.3432	132.4064	0.00
12/12/2008	R186 On 07-May-09			Bond Future	7.4000	7.5630	134.3432	132.4064	0.00
12/12/2008	R186 On 07-May-09			Bond Future	7.4000	7.5630	134.3432	132.4064	0.00
12/12/2008	R186 On 07-May-09			Bond Future	7.4000	7.5630	134.3432	132.4064	0.00
12/12/2008	R186 On 06-August-09			Bond Future	7.3500	7.5140	132.1460	130.1664	2500.00
12/12/2008	R186 On 06-August-09			Bond Future	7.3500	7.5140	132.1460	130.1664	2500.00
12/12/2008	R186 On 06-August-09			Bond Future	7.3500	7.5140	132.1460	130.1664	2500.00
12/12/2008	R186 On 06-August-09			Bond Future	7.3500	7.5140	132.1460	130.1664	2500.00
12/12/2008	R186 On 06-August-09			Bond Future	7.3500	7.5140	132.1460	130.1664	2500.00
12/12/2008	R186 On 06-August-09			Bond Future	7.3500	7.5140	132.1460	130.1664	2500.00
12/12/2008	R186 On 06-August-09			Bond Future	7.3500	7.5140	132.1460	130.1664	2500.00
12/12/2008	R186 On 06-August-09			Bond Future	7.3500	7.5140	132.1460	130.1664	2500.00
12/12/2008	R196 On 05-February-09			Bond Future	11.2200	13.6110	104.4223	104.2999	0.00
12/12/2008	R196 On 05-February-09			Bond Future	11.2200	13.6110	104.4223	104.2999	0.00
12/12/2008	R196 On 05-February-09			Bond Future	11.2200	13.6110	104.4223	104.2999	0.00
12/12/2008	R196 On 05-February-09			Bond Future	11.2200	13.6110	104.4223	104.2999	0.00
12/12/2008	R196 On 05-February-09			Bond Future	11.2200	13.6110	104.4223	104.2999	0.00
12/12/2008	R196 On 05-February-09			Bond Future	11.2200	13.6110	104.4223	104.2999	0.00
12/12/2008	R196 On 05-February-09			Bond Future	11.2200	13.6110	104.4223	104.2999	0.00
12/12/2008	R196 On 05-February-09			Bond Future	11.2200	13.6110	104.4223	104.2999	0.00
12/12/2008	R196 On 07-May-09			Bond Future	11.4300	12.4670	101.5000	101.1947	0.00
12/12/2008	R196 On 07-May-09			Bond Future	11.4300	12.4670	101.5000	101.1947	0.00
12/12/2008	R196 On 07-May-09			Bond Future	11.4300	12.4670	101.5000	101.1947	0.00
12/12/2008	R196 On 07-May-09			Bond Future	11.4300	12.4670	101.5000	101.1947	0.00
12/12/2008	R196 On 07-May-09			Bond Future	11.4300	12.4670	101.5000	101.1947	0.00
12/12/2008	R196 On 07-May-09			Bond Future	11.4300	12.4670	101.5000	101.1947	0.00
12/12/2008	R196 On 07-May-09			Bond Future	11.4300	12.4670	101.5000	101.1947	0.00
12/12/2008	R196 On 07-May-09			Bond Future	11.4300	12.4670	101.5000	101.1947	0.00
12/12/2008	R196 On 07-May-09			Bond Future	11.4300	12.4670	101.5000	101.1947	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	R201 On 05-February-09			Bond Future	7.5800	7.7560	106.6494	105.8198	2.00
12/12/2008	R201 On 05-February-09			Bond Future	7.5800	7.7560	106.6494	105.8198	2.00
12/12/2008	R201 On 05-February-09			Bond Future	7.5800	7.7560	106.6494	105.8198	2.00
12/12/2008	R201 On 05-February-09			Bond Future	7.5800	7.7560	106.6494	105.8198	2.00
12/12/2008	R201 On 05-February-09			Bond Future	7.5800	7.7560	106.6494	105.8198	2.00
12/12/2008	R201 On 05-February-09			Bond Future	7.5800	7.7560	106.6494	105.8198	2.00
12/12/2008	R201 On 05-February-09			Bond Future	7.5800	7.7560	106.6494	105.8198	2.00
12/12/2008	R201 On 05-February-09			Bond Future	7.5800	7.7560	106.6494	105.8198	2.00
12/12/2008	R201 On 07-May-09			Bond Future	7.3900	7.5730	109.5542	108.6989	0.00
12/12/2008	R201 On 07-May-09			Bond Future	7.3900	7.5730	109.5542	108.6989	0.00
12/12/2008	R201 On 07-May-09			Bond Future	7.3900	7.5730	109.5542	108.6989	0.00
12/12/2008	R201 On 07-May-09			Bond Future	7.3900	7.5730	109.5542	108.6989	0.00
12/12/2008	R201 On 07-May-09			Bond Future	7.3900	7.5730	109.5542	108.6989	0.00
12/12/2008	R201 On 07-May-09			Bond Future	7.3900	7.5730	109.5542	108.6989	0.00
12/12/2008	R201 On 07-May-09			Bond Future	7.3900	7.5730	109.5542	108.6989	0.00
12/12/2008	R201 On 07-May-09			Bond Future	7.3900	7.5730	109.5542	108.6989	0.00
12/12/2008	R201 On 06-August-09			Bond Future	7.2800	7.4710	107.6631	106.7902	0.00
12/12/2008	R201 On 06-August-09			Bond Future	7.2800	7.4710	107.6631	106.7902	0.00
12/12/2008	R201 On 06-August-09			Bond Future	7.2800	7.4710	107.6631	106.7902	0.00
12/12/2008	R201 On 06-August-09			Bond Future	7.2800	7.4710	107.6631	106.7902	0.00
12/12/2008	R201 On 06-August-09			Bond Future	7.2800	7.4710	107.6631	106.7902	0.00
12/12/2008	R201 On 06-August-09			Bond Future	7.2800	7.4710	107.6631	106.7902	0.00
12/12/2008	R201 On 06-August-09			Bond Future	7.2800	7.4710	107.6631	106.7902	0.00
12/12/2008	R201 On 06-August-09			Bond Future	7.2800	7.4710	107.6631	106.7902	0.00
12/12/2008	R201 On 06-August-09			Bond Future	7.2800	7.4710	107.6631	106.7902	0.00
12/12/2008	R203 On 05-February-09			Bond Future	7.6200	7.7970	107.2549	106.1595	0.00
12/12/2008	R203 On 05-February-09			Bond Future	7.6200	7.7970	107.2549	106.1595	0.00
12/12/2008	R203 On 05-February-09			Bond Future	7.6200	7.7970	107.2549	106.1595	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	R203 On 05-February-09			Bond Future	7.6200	7.7970	107.2549	106.1595	0.00
12/12/2008	R203 On 05-February-09			Bond Future	7.6200	7.7970	107.2549	106.1595	0.00
12/12/2008	R203 On 05-February-09			Bond Future	7.6200	7.7970	107.2549	106.1595	0.00
12/12/2008	R203 On 05-February-09			Bond Future	7.6200	7.7970	107.2549	106.1595	0.00
12/12/2008	R203 On 05-February-09			Bond Future	7.6200	7.7970	107.2549	106.1595	0.00
12/12/2008	R203 On 07-May-09			Bond Future	7.4900	7.6640	105.9679	104.8469	0.00
12/12/2008	R203 On 07-May-09			Bond Future	7.4900	7.6640	105.9679	104.8469	0.00
12/12/2008	R203 On 07-May-09			Bond Future	7.4900	7.6640	105.9679	104.8469	0.00
12/12/2008	R203 On 07-May-09			Bond Future	7.4900	7.6640	105.9679	104.8469	0.00
12/12/2008	R203 On 07-May-09			Bond Future	7.4900	7.6640	105.9679	104.8469	0.00
12/12/2008	R203 On 07-May-09			Bond Future	7.4900	7.6640	105.9679	104.8469	0.00
12/12/2008	R203 On 07-May-09			Bond Future	7.4900	7.6640	105.9679	104.8469	0.00
12/12/2008	R203 On 07-May-09			Bond Future	7.4900	7.6640	105.9679	104.8469	0.00
12/12/2008	R203 On 06-August-09			Bond Future	7.4000	7.5910	108.4333	107.2820	0.00
12/12/2008	R203 On 06-August-09			Bond Future	7.4000	7.5910	108.4333	107.2820	0.00
12/12/2008	R203 On 06-August-09			Bond Future	7.4000	7.5910	108.4333	107.2820	0.00
12/12/2008	R203 On 06-August-09			Bond Future	7.4000	7.5910	108.4333	107.2820	0.00
12/12/2008	R203 On 06-August-09			Bond Future	7.4000	7.5910	108.4333	107.2820	0.00
12/12/2008	R203 On 06-August-09			Bond Future	7.4000	7.5910	108.4333	107.2820	0.00
12/12/2008	R203 On 06-August-09			Bond Future	7.4000	7.5910	108.4333	107.2820	0.00
12/12/2008	R203 On 06-August-09			Bond Future	7.4000	7.5910	108.4333	107.2820	0.00
12/12/2008	R204 On 05-February-09			Bond Future	7.6500	7.8060	103.5333	102.4227	9.00
12/12/2008	R204 On 05-February-09			Bond Future	7.6500	7.8060	103.5333	102.4227	9.00
12/12/2008	R204 On 05-February-09			Bond Future	7.6500	7.8060	103.5333	102.4227	9.00
12/12/2008	R204 On 05-February-09			Bond Future	7.6500	7.8060	103.5333	102.4227	9.00
12/12/2008	R204 On 05-February-09			Bond Future	7.6500	7.8060	103.5333	102.4227	9.00
12/12/2008	R204 On 05-February-09			Bond Future	7.6500	7.8060	103.5333	102.4227	9.00
12/12/2008	R204 On 05-February-09			Bond Future	7.6500	7.8060	103.5333	102.4227	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
12/12/2008	R204 On 05-February-09			Bond Future	7.6500	7.8060	103.5333	102.4227	9.00
12/12/2008	R204 On 07-May-09			Bond Future	7.5200	7.6870	106.3511	105.2074	0.00
12/12/2008	R204 On 07-May-09			Bond Future	7.5200	7.6870	106.3511	105.2074	0.00
12/12/2008	R204 On 07-May-09			Bond Future	7.5200	7.6870	106.3511	105.2074	0.00
12/12/2008	R204 On 07-May-09			Bond Future	7.5200	7.6870	106.3511	105.2074	0.00
12/12/2008	R204 On 07-May-09			Bond Future	7.5200	7.6870	106.3511	105.2074	0.00
12/12/2008	R204 On 07-May-09			Bond Future	7.5200	7.6870	106.3511	105.2074	0.00
12/12/2008	R204 On 07-May-09			Bond Future	7.5200	7.6870	106.3511	105.2074	0.00
12/12/2008	R204 On 07-May-09			Bond Future	7.5200	7.6870	106.3511	105.2074	0.00
12/12/2008	R204 On 06-August-09			Bond Future	7.4500	7.6250	104.7742	103.5979	0.00
12/12/2008	R204 On 06-August-09			Bond Future	7.4500	7.6250	104.7742	103.5979	0.00
12/12/2008	R204 On 06-August-09			Bond Future	7.4500	7.6250	104.7742	103.5979	0.00
12/12/2008	R204 On 06-August-09			Bond Future	7.4500	7.6250	104.7742	103.5979	0.00
12/12/2008	R204 On 06-August-09			Bond Future	7.4500	7.6250	104.7742	103.5979	0.00
12/12/2008	R204 On 06-August-09			Bond Future	7.4500	7.6250	104.7742	103.5979	0.00
12/12/2008	R204 On 06-August-09			Bond Future	7.4500	7.6250	104.7742	103.5979	0.00
12/12/2008	R204 On 06-August-09			Bond Future	7.4500	7.6250	104.7742	103.5979	0.00
12/12/2008	R206 On 05-February-09			Bond Future	7.6000	7.7680	100.1456	99.4497	1730.00
12/12/2008	R206 On 05-February-09			Bond Future	7.6000	7.7680	100.1456	99.4497	1730.00
12/12/2008	R206 On 05-February-09			Bond Future	7.6000	7.7680	100.1456	99.4497	1730.00
12/12/2008	R206 On 05-February-09			Bond Future	7.6000	7.7680	100.1456	99.4497	1730.00
12/12/2008	R206 On 05-February-09			Bond Future	7.6000	7.7680	100.1456	99.4497	1730.00
12/12/2008	R206 On 05-February-09			Bond Future	7.6000	7.7680	100.1456	99.4497	1730.00
12/12/2008	R206 On 05-February-09			Bond Future	7.6000	7.7680	100.1456	99.4497	1730.00
12/12/2008	R206 On 05-February-09			Bond Future	7.6000	7.7680	100.1456	99.4497	1730.00
12/12/2008	R206 On 07-May-09			Bond Future	7.3800	7.5660	102.8681	102.1521	0.00
12/12/2008	R206 On 07-May-09			Bond Future	7.3800	7.5660	102.8681	102.1521	0.00
12/12/2008	R206 On 07-May-09			Bond Future	7.3800	7.5660	102.8681	102.1521	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	R206 On 07-May-09			Bond Future	7.3800	7.5660	102.8681	102.1521	0.00
12/12/2008	R206 On 07-May-09			Bond Future	7.3800	7.5660	102.8681	102.1521	0.00
12/12/2008	R206 On 07-May-09			Bond Future	7.3800	7.5660	102.8681	102.1521	0.00
12/12/2008	R206 On 07-May-09			Bond Future	7.3800	7.5660	102.8681	102.1521	0.00
12/12/2008	R206 On 07-May-09			Bond Future	7.3800	7.5660	102.8681	102.1521	0.00
12/12/2008	R206 On 06-August-09			Bond Future	7.2500	7.4500	101.4827	100.7474	0.00
12/12/2008	R206 On 06-August-09			Bond Future	7.2500	7.4500	101.4827	100.7474	0.00
12/12/2008	R206 On 06-August-09			Bond Future	7.2500	7.4500	101.4827	100.7474	0.00
12/12/2008	R206 On 06-August-09			Bond Future	7.2500	7.4500	101.4827	100.7474	0.00
12/12/2008	R206 On 06-August-09			Bond Future	7.2500	7.4500	101.4827	100.7474	0.00
12/12/2008	R206 On 06-August-09			Bond Future	7.2500	7.4500	101.4827	100.7474	0.00
12/12/2008	R206 On 06-August-09			Bond Future	7.2500	7.4500	101.4827	100.7474	0.00
12/12/2008	R206 On 06-August-09			Bond Future	7.2500	7.4500	101.4827	100.7474	0.00
12/12/2008	R206 On 06-August-09			Bond Future	7.2500	7.4500	101.4827	100.7474	0.00
12/12/2008	R207 On 05-February-09			Bond Future	7.6500	7.8220	97.5856	96.3612	0.00
12/12/2008	R207 On 05-February-09			Bond Future	7.6500	7.8220	97.5856	96.3612	0.00
12/12/2008	R207 On 05-February-09			Bond Future	7.6500	7.8220	97.5856	96.3612	0.00
12/12/2008	R207 On 05-February-09			Bond Future	7.6500	7.8220	97.5856	96.3612	0.00
12/12/2008	R207 On 05-February-09			Bond Future	7.6500	7.8220	97.5856	96.3612	0.00
12/12/2008	R207 On 05-February-09			Bond Future	7.6500	7.8220	97.5856	96.3612	0.00
12/12/2008	R207 On 05-February-09			Bond Future	7.6500	7.8220	97.5856	96.3612	0.00
12/12/2008	R207 On 05-February-09			Bond Future	7.6500	7.8220	97.5856	96.3612	0.00
12/12/2008	R207 On 07-May-09			Bond Future	7.5400	7.7160	100.2340	98.9793	0.00
12/12/2008	R207 On 07-May-09			Bond Future	7.5400	7.7160	100.2340	98.9793	0.00
12/12/2008	R207 On 07-May-09			Bond Future	7.5400	7.7160	100.2340	98.9793	0.00
12/12/2008	R207 On 07-May-09			Bond Future	7.5400	7.7160	100.2340	98.9793	0.00
12/12/2008	R207 On 07-May-09			Bond Future	7.5400	7.7160	100.2340	98.9793	0.00
12/12/2008	R207 On 07-May-09			Bond Future	7.5400	7.7160	100.2340	98.9793	0.00
12/12/2008	R207 On 07-May-09			Bond Future	7.5400	7.7160	100.2340	98.9793	0.00
12/12/2008	R207 On 07-May-09			Bond Future	7.5400	7.7160	100.2340	98.9793	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	R207 On 07-May-09			Bond Future	7.5400	7.7160	100.2340	98.9793	0.00
12/12/2008	R207 On 06-August-09			Bond Future	7.4800	7.6610	98.9196	97.6283	0.00
12/12/2008	R207 On 06-August-09			Bond Future	7.4800	7.6610	98.9196	97.6283	0.00
12/12/2008	R207 On 06-August-09			Bond Future	7.4800	7.6610	98.9196	97.6283	0.00
12/12/2008	R207 On 06-August-09			Bond Future	7.4800	7.6610	98.9196	97.6283	0.00
12/12/2008	R207 On 06-August-09			Bond Future	7.4800	7.6610	98.9196	97.6283	0.00
12/12/2008	R207 On 06-August-09			Bond Future	7.4800	7.6610	98.9196	97.6283	0.00
12/12/2008	R207 On 06-August-09			Bond Future	7.4800	7.6610	98.9196	97.6283	0.00
12/12/2008	R207 On 06-August-09			Bond Future	7.4800	7.6610	98.9196	97.6283	0.00
12/12/2008	R208 On 05-February-09			Bond Future	7.6600	7.8290	95.3754	94.0989	0.00
12/12/2008	R208 On 05-February-09			Bond Future	7.6600	7.8290	95.3754	94.0989	0.00
12/12/2008	R208 On 05-February-09			Bond Future	7.6600	7.8290	95.3754	94.0989	0.00
12/12/2008	R208 On 05-February-09			Bond Future	7.6600	7.8290	95.3754	94.0989	0.00
12/12/2008	R208 On 05-February-09			Bond Future	7.6600	7.8290	95.3754	94.0989	0.00
12/12/2008	R208 On 05-February-09			Bond Future	7.6600	7.8290	95.3754	94.0989	0.00
12/12/2008	R208 On 05-February-09			Bond Future	7.6600	7.8290	95.3754	94.0989	0.00
12/12/2008	R208 On 05-February-09			Bond Future	7.6600	7.8290	95.3754	94.0989	0.00
12/12/2008	R208 On 07-May-09			Bond Future	7.5600	7.7720	94.5218	92.9266	0.00
12/12/2008	R208 On 07-May-09			Bond Future	7.5600	7.7720	94.5218	92.9266	0.00
12/12/2008	R208 On 07-May-09			Bond Future	7.5600	7.7720	94.5218	92.9266	0.00
12/12/2008	R208 On 07-May-09			Bond Future	7.5600	7.7720	94.5218	92.9266	0.00
12/12/2008	R208 On 07-May-09			Bond Future	7.5600	7.7720	94.5218	92.9266	0.00
12/12/2008	R208 On 07-May-09			Bond Future	7.5600	7.7720	94.5218	92.9266	0.00
12/12/2008	R208 On 07-May-09			Bond Future	7.5600	7.7720	94.5218	92.9266	0.00
12/12/2008	R208 On 07-May-09			Bond Future	7.5600	7.7720	94.5218	92.9266	0.00
12/12/2008	R208 On 06-August-09			Bond Future	7.5000	7.6910	96.6831	95.3088	0.00
12/12/2008	R208 On 06-August-09			Bond Future	7.5000	7.6910	96.6831	95.3088	0.00
12/12/2008	R208 On 06-August-09			Bond Future	7.5000	7.6910	96.6831	95.3088	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	R208 On 06-August-09			Bond Future	7.5000	7.6910	96.6831	95.3088	0.00
12/12/2008	R208 On 06-August-09			Bond Future	7.5000	7.6910	96.6831	95.3088	0.00
12/12/2008	R208 On 06-August-09			Bond Future	7.5000	7.6910	96.6831	95.3088	0.00
12/12/2008	R208 On 06-August-09			Bond Future	7.5000	7.6910	96.6831	95.3088	0.00
12/12/2008	R208 On 06-August-09			Bond Future	7.5000	7.6910	96.6831	95.3088	0.00
12/12/2008	R209 On 05-February-09			Bond Future	7.1200	7.2760	91.9392	90.1994	5545.00
12/12/2008	R209 On 05-February-09			Bond Future	7.1200	7.2760	91.9392	90.1994	5545.00
12/12/2008	R209 On 05-February-09			Bond Future	7.1200	7.2760	91.9392	90.1994	5545.00
12/12/2008	R209 On 05-February-09			Bond Future	7.1200	7.2760	91.9392	90.1994	5545.00
12/12/2008	R209 On 05-February-09			Bond Future	7.1200	7.2760	91.9392	90.1994	5545.00
12/12/2008	R209 On 05-February-09			Bond Future	7.1200	7.2760	91.9392	90.1994	5545.00
12/12/2008	R209 On 05-February-09			Bond Future	7.1200	7.2760	91.9392	90.1994	5545.00
12/12/2008	R209 On 05-February-09			Bond Future	7.1200	7.2760	91.9392	90.1994	5545.00
12/12/2008	R209 On 07-May-09			Bond Future	7.0400	7.1990	91.2771	89.4939	0.00
12/12/2008	R209 On 07-May-09			Bond Future	7.0400	7.1990	91.2771	89.4939	0.00
12/12/2008	R209 On 07-May-09			Bond Future	7.0400	7.1990	91.2771	89.4939	0.00
12/12/2008	R209 On 07-May-09			Bond Future	7.0400	7.1990	91.2771	89.4939	0.00
12/12/2008	R209 On 07-May-09			Bond Future	7.0400	7.1990	91.2771	89.4939	0.00
12/12/2008	R209 On 07-May-09			Bond Future	7.0400	7.1990	91.2771	89.4939	0.00
12/12/2008	R209 On 07-May-09			Bond Future	7.0400	7.1990	91.2771	89.4939	0.00
12/12/2008	R209 On 07-May-09			Bond Future	7.0400	7.1990	91.2771	89.4939	0.00
12/12/2008	R209 On 06-August-09			Bond Future	6.9900	7.1560	93.3895	91.5630	0.00
12/12/2008	R209 On 06-August-09			Bond Future	6.9900	7.1560	93.3895	91.5630	0.00
12/12/2008	R209 On 06-August-09			Bond Future	6.9900	7.1560	93.3895	91.5630	0.00
12/12/2008	R209 On 06-August-09			Bond Future	6.9900	7.1560	93.3895	91.5630	0.00
12/12/2008	R209 On 06-August-09			Bond Future	6.9900	7.1560	93.3895	91.5630	0.00
12/12/2008	R209 On 06-August-09			Bond Future	6.9900	7.1560	93.3895	91.5630	0.00
12/12/2008	R209 On 06-August-09			Bond Future	6.9900	7.1560	93.3895	91.5630	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	R209 On 06-August-09			Bond Future	6.9900	7.1560	93.3895	91.5630	0.00
12/12/2008	TRT1 On 05-February-09			Index Future	296.0900	293.6220	296.0860	293.6220	0.00
12/12/2008	TRT1 On 05-February-09			Index Future	296.0900	293.6220	296.0860	293.6220	0.00
12/12/2008	TRT1 On 05-February-09			Index Future	296.0900	293.6220	296.0860	293.6220	0.00
12/12/2008	TRT1 On 05-February-09			Index Future	296.0900	293.6220	296.0860	293.6220	0.00
12/12/2008	TRT1 On 05-February-09			Index Future	296.0900	293.6220	296.0860	293.6220	0.00
12/12/2008	TRT1 On 05-February-09			Index Future	296.0900	293.6220	296.0860	293.6220	0.00
12/12/2008	TRT1 On 05-February-09			Index Future	296.0900	293.6220	296.0860	293.6220	0.00
12/12/2008	TRT1 On 05-February-09			Index Future	296.0900	293.6220	296.0860	293.6220	0.00
12/12/2008	TRT1 On 07-May-09			Index Future	304.1000	301.3590	304.0960	301.3590	0.00
12/12/2008	TRT1 On 07-May-09			Index Future	304.1000	301.3590	304.0960	301.3590	0.00
12/12/2008	TRT1 On 07-May-09			Index Future	304.1000	301.3590	304.0960	301.3590	0.00
12/12/2008	TRT1 On 07-May-09			Index Future	304.1000	301.3590	304.0960	301.3590	0.00
12/12/2008	TRT1 On 07-May-09			Index Future	304.1000	301.3590	304.0960	301.3590	0.00
12/12/2008	TRT1 On 07-May-09			Index Future	304.1000	301.3590	304.0960	301.3590	0.00
12/12/2008	TRT1 On 07-May-09			Index Future	304.1000	301.3590	304.0960	301.3590	0.00
12/12/2008	TRT1 On 07-May-09			Index Future	304.1000	301.3590	304.0960	301.3590	0.00
12/12/2008	TRT1 On 06-August-09			Index Future	311.3300	308.5200	311.3270	308.5200	100.00
12/12/2008	TRT1 On 06-August-09			Index Future	311.3300	308.5200	311.3270	308.5200	100.00
12/12/2008	TRT1 On 06-August-09			Index Future	311.3300	308.5200	311.3270	308.5200	100.00
12/12/2008	TRT1 On 06-August-09			Index Future	311.3300	308.5200	311.3270	308.5200	100.00
12/12/2008	TRT1 On 06-August-09			Index Future	311.3300	308.5200	311.3270	308.5200	100.00
12/12/2008	TRT1 On 06-August-09			Index Future	311.3300	308.5200	311.3270	308.5200	100.00
12/12/2008	TRT1 On 06-August-09			Index Future	311.3300	308.5200	311.3270	308.5200	100.00
12/12/2008	TRT1 On 06-August-09			Index Future	311.3300	308.5200	311.3270	308.5200	100.00
12/12/2008	ZAAD On 16-March-09			Currency Future	6.8600	6.8348	6.8568	6.8348	5000.00
12/12/2008	ZAAD On 16-March-09			Currency Future	6.8600	6.8348	6.8568	6.8348	5000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	ZAAD On 16-March-09			Currency Future	6.8600	6.8348	6.8568	6.8348	5000.00
12/12/2008	ZAAD On 16-March-09			Currency Future	6.8600	6.8348	6.8568	6.8348	5000.00
12/12/2008	ZAAD On 16-March-09			Currency Future	6.8600	6.8348	6.8568	6.8348	5000.00
12/12/2008	ZAAD On 16-March-09			Currency Future	6.8600	6.8348	6.8568	6.8348	5000.00
12/12/2008	ZAAD On 16-March-09			Currency Future	6.8600	6.8348	6.8568	6.8348	5000.00
12/12/2008	ZAAD On 16-March-09			Currency Future	6.8600	6.8348	6.8568	6.8348	5000.00
12/12/2008	ZAAD On 12-June-09			Currency Future	6.9600	6.9532	6.9555	6.9532	600.00
12/12/2008	ZAAD On 12-June-09			Currency Future	6.9600	6.9532	6.9555	6.9532	600.00
12/12/2008	ZAAD On 12-June-09			Currency Future	6.9600	6.9532	6.9555	6.9532	600.00
12/12/2008	ZAAD On 12-June-09			Currency Future	6.9600	6.9532	6.9555	6.9532	600.00
12/12/2008	ZAAD On 12-June-09			Currency Future	6.9600	6.9532	6.9555	6.9532	600.00
12/12/2008	ZAAD On 12-June-09			Currency Future	6.9600	6.9532	6.9555	6.9532	600.00
12/12/2008	ZAAD On 12-June-09			Currency Future	6.9600	6.9532	6.9555	6.9532	600.00
12/12/2008	ZAAD On 12-June-09			Currency Future	6.9600	6.9532	6.9555	6.9532	600.00
12/12/2008	ZAAD On 14-September-09			Currency Future	7.0400	7.0192	7.0446	7.0192	0.00
12/12/2008	ZAAD On 14-September-09			Currency Future	7.0400	7.0192	7.0446	7.0192	0.00
12/12/2008	ZAAD On 14-September-09			Currency Future	7.0400	7.0192	7.0446	7.0192	0.00
12/12/2008	ZAAD On 14-September-09			Currency Future	7.0400	7.0192	7.0446	7.0192	0.00
12/12/2008	ZAAD On 14-September-09			Currency Future	7.0400	7.0192	7.0446	7.0192	0.00
12/12/2008	ZAAD On 14-September-09			Currency Future	7.0400	7.0192	7.0446	7.0192	0.00
12/12/2008	ZAAD On 14-September-09			Currency Future	7.0400	7.0192	7.0446	7.0192	0.00
12/12/2008	ZAAD On 14-September-09			Currency Future	7.0400	7.0192	7.0446	7.0192	0.00
12/12/2008	ZAAD On 14-September-09			Currency Future	7.0400	7.0192	7.0446	7.0192	0.00
12/12/2008	ZAAD On 12-December-08			Currency Future	6.7300	6.7223	6.7267	6.7223	0.00
12/12/2008	ZAAD On 12-December-08			Currency Future	6.7300	6.7223	6.7267	6.7223	0.00
12/12/2008	ZAAD On 12-December-08			Currency Future	6.7300	6.7223	6.7267	6.7223	0.00
12/12/2008	ZAAD On 12-December-08			Currency Future	6.7300	6.7223	6.7267	6.7223	0.00
12/12/2008	ZAAD On 12-December-08			Currency Future	6.7300	6.7223	6.7267	6.7223	0.00
12/12/2008	ZAAD On 12-December-08			Currency Future	6.7300	6.7223	6.7267	6.7223	0.00
12/12/2008	ZAAD On 12-December-08			Currency Future	6.7300	6.7223	6.7267	6.7223	0.00
12/12/2008	ZAAD On 12-December-08			Currency Future	6.7300	6.7223	6.7267	6.7223	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	ZAAD On 12-December-08			Currency Future	6.7300	6.7223	6.7267	6.7223	0.00
12/12/2008	ZAAD On 16-March-09	9.00	Call	Currency Future	298	289	298	289	0.00
12/12/2008	ZAAD On 16-March-09	8.75	Call	Currency Future	298	289	298	289	0.00
12/12/2008	ZAAD On 16-March-09	8.50	Call	Currency Future	298	289	298	289	0.00
12/12/2008	ZAAD On 16-March-09	8.25	Call	Currency Future	298	289	298	289	0.00
12/12/2008	ZAAD On 16-March-09	7.75	Call	Currency Future	298	289	298	289	0.00
12/12/2008	ZAAD On 16-March-09	7.50	Call	Currency Future	298	289	298	289	0.00
12/12/2008	ZAAD On 16-March-09	7.25	Call	Currency Future	298	289	298	289	0.00
12/12/2008	ZAAD On 16-March-09	7.00	Call	Currency Future	298	289	298	289	0.00
12/12/2008	ZAAD On 16-March-09	8.00	Call	Currency Future	298	289	298	289	0.00
12/12/2008	ZAAD On 16-March-09	9.00	Put	Currency Future	391	404	391	404	0.00
12/12/2008	ZAAD On 16-March-09	8.75	Put	Currency Future	391	404	391	404	0.00
12/12/2008	ZAAD On 16-March-09	8.50	Put	Currency Future	391	404	391	404	0.00
12/12/2008	ZAAD On 16-March-09	8.25	Put	Currency Future	391	404	391	404	0.00
12/12/2008	ZAAD On 16-March-09	7.75	Put	Currency Future	391	404	391	404	0.00
12/12/2008	ZAAD On 16-March-09	7.50	Put	Currency Future	391	404	391	404	0.00
12/12/2008	ZAAD On 16-March-09	7.25	Put	Currency Future	391	404	391	404	0.00
12/12/2008	ZAAD On 16-March-09	7.00	Put	Currency Future	391	404	391	404	0.00
12/12/2008	ZAAD On 16-March-09	8.00	Put	Currency Future	391	404	391	404	0.00
12/12/2008	ZAAD On 12-June-09	9.00	Call	Currency Future	335	341	335	341	0.00
12/12/2008	ZAAD On 12-June-09	8.75	Call	Currency Future	335	341	335	341	0.00
12/12/2008	ZAAD On 12-June-09	8.50	Call	Currency Future	335	341	335	341	0.00
12/12/2008	ZAAD On 12-June-09	8.25	Call	Currency Future	335	341	335	341	0.00
12/12/2008	ZAAD On 12-June-09	8.00	Call	Currency Future	335	341	335	341	0.00
12/12/2008	ZAAD On 12-June-09	7.75	Call	Currency Future	335	341	335	341	0.00
12/12/2008	ZAAD On 12-June-09	7.25	Call	Currency Future	335	341	335	341	0.00
12/12/2008	ZAAD On 12-June-09	7.00	Call	Currency Future	335	341	335	341	0.00
12/12/2008	ZAAD On 12-June-09	6.75	Call	Currency Future	335	341	335	341	0.00
12/12/2008	ZAAD On 12-June-09	6.50	Call	Currency Future	335	341	335	341	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	ZAAD On 12-June-09	6.25	Call	Currency Future	335	341	335	341	0.00
12/12/2008	ZAAD On 12-June-09	7.50	Call	Currency Future	335	341	335	341	0.00
12/12/2008	ZAAD On 12-June-09	9.00	Put	Currency Future	779	788	779	788	0.00
12/12/2008	ZAAD On 12-June-09	8.75	Put	Currency Future	779	788	779	788	0.00
12/12/2008	ZAAD On 12-June-09	8.50	Put	Currency Future	779	788	779	788	0.00
12/12/2008	ZAAD On 12-June-09	8.25	Put	Currency Future	779	788	779	788	0.00
12/12/2008	ZAAD On 12-June-09	8.00	Put	Currency Future	779	788	779	788	0.00
12/12/2008	ZAAD On 12-June-09	7.75	Put	Currency Future	779	788	779	788	0.00
12/12/2008	ZAAD On 12-June-09	7.25	Put	Currency Future	779	788	779	788	0.00
12/12/2008	ZAAD On 12-June-09	7.00	Put	Currency Future	779	788	779	788	0.00
12/12/2008	ZAAD On 12-June-09	6.75	Put	Currency Future	779	788	779	788	0.00
12/12/2008	ZAAD On 12-June-09	6.50	Put	Currency Future	779	788	779	788	0.00
12/12/2008	ZAAD On 12-June-09	6.25	Put	Currency Future	779	788	779	788	0.00
12/12/2008	ZAAD On 12-June-09	7.50	Put	Currency Future	779	788	779	788	0.00
12/12/2008	ZAAD On 12-December-08	9.00	Call	Currency Future	0	0	0	0	0.00
12/12/2008	ZAAD On 12-December-08	8.75	Call	Currency Future	0	0	0	0	0.00
12/12/2008	ZAAD On 12-December-08	8.50	Call	Currency Future	0	0	0	0	0.00
12/12/2008	ZAAD On 12-December-08	8.25	Call	Currency Future	0	0	0	0	0.00
12/12/2008	ZAAD On 12-December-08	8.00	Call	Currency Future	0	0	0	0	0.00
12/12/2008	ZAAD On 12-December-08	7.75	Call	Currency Future	0	0	0	0	0.00
12/12/2008	ZAAD On 12-December-08	7.50	Call	Currency Future	0	0	0	0	0.00
12/12/2008	ZAAD On 12-December-08	7.00	Call	Currency Future	0	0	0	0	0.00
12/12/2008	ZAAD On 12-December-08	6.75	Call	Currency Future	0	0	0	0	0.00
12/12/2008	ZAAD On 12-December-08	6.50	Call	Currency Future	0	0	0	0	0.00
12/12/2008	ZAAD On 12-December-08	7.25	Call	Currency Future	0	0	0	0	0.00
12/12/2008	ZAAD On 12-December-08	9.00	Put	Currency Future	473	478	473	478	0.00
12/12/2008	ZAAD On 12-December-08	8.75	Put	Currency Future	473	478	473	478	0.00
12/12/2008	ZAAD On 12-December-08	8.50	Put	Currency Future	473	478	473	478	0.00
12/12/2008	ZAAD On 12-December-08	8.25	Put	Currency Future	473	478	473	478	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	ZAAD On 12-December-08	8.00	Put	Currency Future	473	478	473	478	0.00
12/12/2008	ZAAD On 12-December-08	7.75	Put	Currency Future	473	478	473	478	0.00
12/12/2008	ZAAD On 12-December-08	7.50	Put	Currency Future	473	478	473	478	0.00
12/12/2008	ZAAD On 12-December-08	7.00	Put	Currency Future	473	478	473	478	0.00
12/12/2008	ZAAD On 12-December-08	6.75	Put	Currency Future	473	478	473	478	0.00
12/12/2008	ZAAD On 12-December-08	6.50	Put	Currency Future	473	478	473	478	0.00
12/12/2008	ZAAD On 12-December-08	7.25	Put	Currency Future	473	478	473	478	0.00
12/12/2008	ZAAD On 12-June-09	7.25	Call	Currency Future	597	594	597	594	0.00
12/12/2008	ZAAD On 12-June-09	7.25	Put	Currency Future	291	291	291	291	0.00
12/12/2008	ZAAD On 12-December-08	6.75	Call	Currency Future	327	324	327	324	0.00
12/12/2008	ZAAD On 12-December-08	9.25	Call	Currency Future	327	324	327	324	0.00
12/12/2008	ZAAD On 12-December-08	9.00	Call	Currency Future	327	324	327	324	0.00
12/12/2008	ZAAD On 12-December-08	8.75	Call	Currency Future	327	324	327	324	0.00
12/12/2008	ZAAD On 12-December-08	8.50	Call	Currency Future	327	324	327	324	0.00
12/12/2008	ZAAD On 12-December-08	8.25	Call	Currency Future	327	324	327	324	0.00
12/12/2008	ZAAD On 12-December-08	7.75	Call	Currency Future	327	324	327	324	0.00
12/12/2008	ZAAD On 12-December-08	7.50	Call	Currency Future	327	324	327	324	0.00
12/12/2008	ZAAD On 12-December-08	7.25	Call	Currency Future	327	324	327	324	0.00
12/12/2008	ZAAD On 12-December-08	7.00	Call	Currency Future	327	324	327	324	0.00
12/12/2008	ZAAD On 12-December-08	8.00	Call	Currency Future	327	324	327	324	0.00
12/12/2008	ZAAD On 12-December-08	6.75	Put	Currency Future	0	2	0	2	0.00
12/12/2008	ZAAD On 12-December-08	9.25	Put	Currency Future	0	2	0	2	0.00
12/12/2008	ZAAD On 12-December-08	9.00	Put	Currency Future	0	2	0	2	0.00
12/12/2008	ZAAD On 12-December-08	8.75	Put	Currency Future	0	2	0	2	0.00
12/12/2008	ZAAD On 12-December-08	8.50	Put	Currency Future	0	2	0	2	0.00
12/12/2008	ZAAD On 12-December-08	8.25	Put	Currency Future	0	2	0	2	0.00
12/12/2008	ZAAD On 12-December-08	7.75	Put	Currency Future	0	2	0	2	0.00
12/12/2008	ZAAD On 12-December-08	7.50	Put	Currency Future	0	2	0	2	0.00
12/12/2008	ZAAD On 12-December-08	7.25	Put	Currency Future	0	2	0	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2008	ZAAD On 12-December-08	7.00	Put	Currency Future	0	2	0	2	0.00
12/12/2008	ZAAD On 12-December-08	8.00	Put	Currency Future	0	2	0	2	0.00