



Derivatives Weekly Statistics Report

From 2008/12/01 To 2008/12/05

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	\$ / R On 16-March-09			Currency Future	10.6100	10.4431	10.6148	10.4431	89630.00
05/12/2008	\$ / R On 16-March-09			Currency Future	10.6100	10.4431	10.6148	10.4431	89630.00
05/12/2008	\$ / R On 16-March-09			Currency Future	10.6100	10.4431	10.6148	10.4431	89630.00
05/12/2008	\$ / R On 16-March-09			Currency Future	10.6100	10.4431	10.6148	10.4431	89630.00
05/12/2008	\$ / R On 16-March-09			Currency Future	10.6100	10.4431	10.6148	10.4431	89630.00
05/12/2008	\$ / R On 16-March-09			Currency Future	10.6100	10.4431	10.6148	10.4431	89630.00
05/12/2008	\$ / R On 16-March-09			Currency Future	10.6100	10.4431	10.6148	10.4431	89630.00
05/12/2008	\$ / R On 12-June-09			Currency Future	10.7900	10.6215	10.7905	10.6215	2554.00
05/12/2008	\$ / R On 12-June-09			Currency Future	10.7900	10.6215	10.7905	10.6215	2554.00
05/12/2008	\$ / R On 12-June-09			Currency Future	10.7900	10.6215	10.7905	10.6215	2554.00
05/12/2008	\$ / R On 12-June-09			Currency Future	10.7900	10.6215	10.7905	10.6215	2554.00
05/12/2008	\$ / R On 12-June-09			Currency Future	10.7900	10.6215	10.7905	10.6215	2554.00
05/12/2008	\$ / R On 12-June-09			Currency Future	10.7900	10.6215	10.7905	10.6215	2554.00
05/12/2008	\$ / R On 12-June-09			Currency Future	10.7900	10.6215	10.7905	10.6215	2554.00
05/12/2008	\$ / R On 12-December-08			Currency Future	10.3900	10.2147	10.3913	10.2147	151618.00
05/12/2008	\$ / R On 12-December-08			Currency Future	10.3900	10.2147	10.3913	10.2147	151618.00
05/12/2008	\$ / R On 12-December-08			Currency Future	10.3900	10.2147	10.3913	10.2147	151618.00
05/12/2008	\$ / R On 12-December-08			Currency Future	10.3900	10.2147	10.3913	10.2147	151618.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	\$ / R On 12-December-08			Currency Future	10.3900	10.2147	10.3913	10.2147	151618.00
05/12/2008	\$ / R On 12-December-08			Currency Future	10.3900	10.2147	10.3913	10.2147	151618.00
05/12/2008	\$ / R On 12-December-08			Currency Future	10.3900	10.2147	10.3913	10.2147	151618.00
05/12/2008	\$ / R On 12-December-08			Currency Future	10.3900	10.2147	10.3913	10.2147	151618.00
05/12/2008	\$ / R On 14-December-09			Currency Future	11.1400	10.9832	11.1423	10.9832	4000.00
05/12/2008	\$ / R On 14-December-09			Currency Future	11.1400	10.9832	11.1423	10.9832	4000.00
05/12/2008	\$ / R On 14-December-09			Currency Future	11.1400	10.9832	11.1423	10.9832	4000.00
05/12/2008	\$ / R On 14-December-09			Currency Future	11.1400	10.9832	11.1423	10.9832	4000.00
05/12/2008	\$ / R On 14-December-09			Currency Future	11.1400	10.9832	11.1423	10.9832	4000.00
05/12/2008	\$ / R On 14-December-09			Currency Future	11.1400	10.9832	11.1423	10.9832	4000.00
05/12/2008	\$ / R On 14-December-09	243.60	Call	Currency Future	1353	1246	1353	1246	0.00
05/12/2008	\$ / R On 14-December-09	243.60	Put	Currency Future	1110	1163	1110	1163	0.00
05/12/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	115	94	115	94	0.00
05/12/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	115	94	115	94	0.00
05/12/2008	\$ / R On 12-December-08	8.70	Call	Currency Future	115	94	115	94	0.00
05/12/2008	\$ / R On 12-December-08	8.80	Call	Currency Future	115	94	115	94	0.00
05/12/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	115	94	115	94	0.00
05/12/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	374	530	374	530	0.00
05/12/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	374	530	374	530	0.00
05/12/2008	\$ / R On 12-December-08	8.70	Put	Currency Future	374	530	374	530	0.00
05/12/2008	\$ / R On 12-December-08	8.80	Put	Currency Future	374	530	374	530	0.00
05/12/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	374	530	374	530	0.00
05/12/2008	\$ / R On 14-December-09	9.25	Call	Currency Future	1147	1054	1147	1054	0.00
05/12/2008	\$ / R On 14-December-09	8.75	Call	Currency Future	1147	1054	1147	1054	0.00
05/12/2008	\$ / R On 14-December-09	9.05	Call	Currency Future	1147	1054	1147	1054	0.00
05/12/2008	\$ / R On 14-December-09	8.95	Call	Currency Future	1147	1054	1147	1054	0.00
05/12/2008	\$ / R On 14-December-09	9.00	Call	Currency Future	1147	1054	1147	1054	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	\$ / R On 14-December-09	9.25	Put	Currency Future	1505	1570	1505	1570	0.00
05/12/2008	\$ / R On 14-December-09	8.75	Put	Currency Future	1505	1570	1505	1570	0.00
05/12/2008	\$ / R On 14-December-09	9.05	Put	Currency Future	1505	1570	1505	1570	0.00
05/12/2008	\$ / R On 14-December-09	8.95	Put	Currency Future	1505	1570	1505	1570	0.00
05/12/2008	\$ / R On 14-December-09	9.00	Put	Currency Future	1505	1570	1505	1570	0.00
05/12/2008	\$ / R On 16-March-09	228.00	Call	Currency Future	1890	1732	1890	1732	0.00
05/12/2008	\$ / R On 16-March-09	228.00	Put	Currency Future	76	88	76	88	0.00
05/12/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	2315	2159	2315	2159	0.00
05/12/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	124	138	124	138	0.00
05/12/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	1909	1762	1909	1762	0.00
05/12/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	218	240	218	240	0.00
05/12/2008	\$ / R On 12-December-08	7.95	Call	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	7.90	Call	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	7.85	Call	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	7.80	Call	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	7.30	Call	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	7.70	Call	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	7.65	Call	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	7.60	Call	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	7.55	Call	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	7.45	Call	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	7.40	Call	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	7.35	Call	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	7.20	Call	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	7.15	Call	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	7.10	Call	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	7.05	Call	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	8.75	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
05/12/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	7.95	Put	Currency Future	3459	3636	3459	3636	0.00
05/12/2008	\$ / R On 12-December-08	7.90	Put	Currency Future	3459	3636	3459	3636	0.00
05/12/2008	\$ / R On 12-December-08	7.85	Put	Currency Future	3459	3636	3459	3636	0.00
05/12/2008	\$ / R On 12-December-08	7.80	Put	Currency Future	3459	3636	3459	3636	0.00
05/12/2008	\$ / R On 12-December-08	7.30	Put	Currency Future	3459	3636	3459	3636	0.00
05/12/2008	\$ / R On 12-December-08	7.70	Put	Currency Future	3459	3636	3459	3636	0.00
05/12/2008	\$ / R On 12-December-08	7.65	Put	Currency Future	3459	3636	3459	3636	0.00
05/12/2008	\$ / R On 12-December-08	7.60	Put	Currency Future	3459	3636	3459	3636	0.00
05/12/2008	\$ / R On 12-December-08	7.55	Put	Currency Future	3459	3636	3459	3636	0.00
05/12/2008	\$ / R On 12-December-08	7.45	Put	Currency Future	3459	3636	3459	3636	0.00
05/12/2008	\$ / R On 12-December-08	7.40	Put	Currency Future	3459	3636	3459	3636	0.00
05/12/2008	\$ / R On 12-December-08	7.35	Put	Currency Future	3459	3636	3459	3636	0.00
05/12/2008	\$ / R On 12-December-08	7.20	Put	Currency Future	3459	3636	3459	3636	0.00
05/12/2008	\$ / R On 12-December-08	7.15	Put	Currency Future	3459	3636	3459	3636	0.00
05/12/2008	\$ / R On 12-December-08	7.10	Put	Currency Future	3459	3636	3459	3636	0.00
05/12/2008	\$ / R On 12-December-08	7.05	Put	Currency Future	3459	3636	3459	3636	0.00
05/12/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	3459	3636	3459	3636	0.00
05/12/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	3459	3636	3459	3636	0.00
05/12/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	3459	3636	3459	3636	0.00
05/12/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	3459	3636	3459	3636	0.00
05/12/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	3459	3636	3459	3636	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	3459	3636	3459	3636	0.00
05/12/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	3459	3636	3459	3636	0.00
05/12/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	3459	3636	3459	3636	0.00
05/12/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	3459	3636	3459	3636	0.00
05/12/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	3459	3636	3459	3636	0.00
05/12/2008	\$ / R On 12-December-08	230.00	Call	Currency Future	2	2	2	2	0.00
05/12/2008	\$ / R On 12-December-08	230.00	Put	Currency Future	2561	2738	2561	2738	0.00
05/12/2008	\$ / R On 16-March-09	230.00	Call	Currency Future	767	678	767	678	0.00
05/12/2008	\$ / R On 16-March-09	230.00	Put	Currency Future	552	635	552	635	0.00
05/12/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	3591	3415	3591	3415	0.00
05/12/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	3591	3415	3591	3415	0.00
05/12/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	3591	3415	3591	3415	0.00
05/12/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	3591	3415	3591	3415	0.00
05/12/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	3591	3415	3591	3415	0.00
05/12/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	3591	3415	3591	3415	0.00
05/12/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	3591	3415	3591	3415	0.00
05/12/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	3591	3415	3591	3415	0.00
05/12/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	3591	3415	3591	3415	0.00
05/12/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	3591	3415	3591	3415	0.00
05/12/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	3591	3415	3591	3415	0.00
05/12/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	7.50	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
05/12/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	2841	2665	2841	2665	0.00
05/12/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-June-09	8.55	Call	Currency Future	1254	1131	1254	1131	0.00
05/12/2008	\$ / R On 12-June-09	8.45	Call	Currency Future	1254	1131	1254	1131	0.00
05/12/2008	\$ / R On 12-June-09	8.50	Call	Currency Future	1254	1131	1254	1131	0.00
05/12/2008	\$ / R On 12-June-09	8.25	Call	Currency Future	1254	1131	1254	1131	0.00
05/12/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	1254	1131	1254	1131	0.00
05/12/2008	\$ / R On 12-June-09	8.55	Put	Currency Future	514	560	514	560	0.00
05/12/2008	\$ / R On 12-June-09	8.45	Put	Currency Future	514	560	514	560	0.00
05/12/2008	\$ / R On 12-June-09	8.50	Put	Currency Future	514	560	514	560	0.00
05/12/2008	\$ / R On 12-June-09	8.25	Put	Currency Future	514	560	514	560	0.00
05/12/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	514	560	514	560	0.00
05/12/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	4	5	4	5	0.00
05/12/2008	\$ / R On 12-December-08	8.45	Call	Currency Future	4	5	4	5	0.00
05/12/2008	\$ / R On 12-December-08	9.25	Call	Currency Future	4	5	4	5	0.00
05/12/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	4	5	4	5	0.00
05/12/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	4	5	4	5	0.00
05/12/2008	\$ / R On 12-December-08	6.50	Call	Currency Future	4	5	4	5	0.00
05/12/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	4	5	4	5	0.00
05/12/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	4	5	4	5	0.00
05/12/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	4	5	4	5	0.00
05/12/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	4	5	4	5	0.00
05/12/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	4	5	4	5	0.00
05/12/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	4	5	4	5	0.00
05/12/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	4	5	4	5	0.00
05/12/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	4	5	4	5	0.00
05/12/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	2063	2240	2063	2240	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	\$ / R On 12-December-08	8.45	Put	Currency Future	2063	2240	2063	2240	0.00
05/12/2008	\$ / R On 12-December-08	9.25	Put	Currency Future	2063	2240	2063	2240	0.00
05/12/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	2063	2240	2063	2240	0.00
05/12/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	2063	2240	2063	2240	0.00
05/12/2008	\$ / R On 12-December-08	6.50	Put	Currency Future	2063	2240	2063	2240	0.00
05/12/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	2063	2240	2063	2240	0.00
05/12/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	2063	2240	2063	2240	0.00
05/12/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	2063	2240	2063	2240	0.00
05/12/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	2063	2240	2063	2240	0.00
05/12/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	2063	2240	2063	2240	0.00
05/12/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	2063	2240	2063	2240	0.00
05/12/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	2063	2240	2063	2240	0.00
05/12/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	2063	2240	2063	2240	0.00
05/12/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	1	2	1	2	0.00
05/12/2008	\$ / R On 12-December-08	8.45	Call	Currency Future	1	2	1	2	0.00
05/12/2008	\$ / R On 12-December-08	9.25	Call	Currency Future	1	2	1	2	0.00
05/12/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	1	2	1	2	0.00
05/12/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	1	2	1	2	0.00
05/12/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	1	2	1	2	0.00
05/12/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	1	2	1	2	0.00
05/12/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	1	2	1	2	0.00
05/12/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	1	2	1	2	0.00
05/12/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	1	2	1	2	0.00
05/12/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	1	2	1	2	0.00
05/12/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	1	2	1	2	0.00
05/12/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	1	2	1	2	0.00
05/12/2008	\$ / R On 12-December-08	6.50	Call	Currency Future	1	2	1	2	0.00
05/12/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	2810	2987	2810	2987	0.00
05/12/2008	\$ / R On 12-December-08	8.45	Put	Currency Future	2810	2987	2810	2987	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	\$ / R On 12-December-08	9.25	Put	Currency Future	2810	2987	2810	2987	0.00
05/12/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	2810	2987	2810	2987	0.00
05/12/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	2810	2987	2810	2987	0.00
05/12/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	2810	2987	2810	2987	0.00
05/12/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	2810	2987	2810	2987	0.00
05/12/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	2810	2987	2810	2987	0.00
05/12/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	2810	2987	2810	2987	0.00
05/12/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	2810	2987	2810	2987	0.00
05/12/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	2810	2987	2810	2987	0.00
05/12/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	2810	2987	2810	2987	0.00
05/12/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	2810	2987	2810	2987	0.00
05/12/2008	\$ / R On 12-December-08	6.50	Put	Currency Future	2810	2987	2810	2987	0.00
05/12/2008	\$ / R On 12-June-09	8.65	Call	Currency Future	1166	1047	1166	1047	0.00
05/12/2008	\$ / R On 12-June-09	8.70	Call	Currency Future	1166	1047	1166	1047	0.00
05/12/2008	\$ / R On 12-June-09	8.75	Call	Currency Future	1166	1047	1166	1047	0.00
05/12/2008	\$ / R On 12-June-09	8.50	Call	Currency Future	1166	1047	1166	1047	0.00
05/12/2008	\$ / R On 12-June-09	8.25	Call	Currency Future	1166	1047	1166	1047	0.00
05/12/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	1166	1047	1166	1047	0.00
05/12/2008	\$ / R On 12-June-09	7.75	Call	Currency Future	1166	1047	1166	1047	0.00
05/12/2008	\$ / R On 12-June-09	7.50	Call	Currency Future	1166	1047	1166	1047	0.00
05/12/2008	\$ / R On 12-June-09	7.25	Call	Currency Future	1166	1047	1166	1047	0.00
05/12/2008	\$ / R On 12-June-09	7.00	Call	Currency Future	1166	1047	1166	1047	0.00
05/12/2008	\$ / R On 12-June-09	6.75	Call	Currency Future	1166	1047	1166	1047	0.00
05/12/2008	\$ / R On 12-June-09	6.50	Call	Currency Future	1166	1047	1166	1047	0.00
05/12/2008	\$ / R On 12-June-09	6.25	Call	Currency Future	1166	1047	1166	1047	0.00
05/12/2008	\$ / R On 12-June-09	6.00	Call	Currency Future	1166	1047	1166	1047	0.00
05/12/2008	\$ / R On 12-June-09	8.65	Put	Currency Future	576	626	576	626	0.00
05/12/2008	\$ / R On 12-June-09	8.70	Put	Currency Future	576	626	576	626	0.00
05/12/2008	\$ / R On 12-June-09	8.75	Put	Currency Future	576	626	576	626	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	\$ / R On 12-June-09	8.50	Put	Currency Future	576	626	576	626	0.00
05/12/2008	\$ / R On 12-June-09	8.25	Put	Currency Future	576	626	576	626	0.00
05/12/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	576	626	576	626	0.00
05/12/2008	\$ / R On 12-June-09	7.75	Put	Currency Future	576	626	576	626	0.00
05/12/2008	\$ / R On 12-June-09	7.50	Put	Currency Future	576	626	576	626	0.00
05/12/2008	\$ / R On 12-June-09	7.25	Put	Currency Future	576	626	576	626	0.00
05/12/2008	\$ / R On 12-June-09	7.00	Put	Currency Future	576	626	576	626	0.00
05/12/2008	\$ / R On 12-June-09	6.75	Put	Currency Future	576	626	576	626	0.00
05/12/2008	\$ / R On 12-June-09	6.50	Put	Currency Future	576	626	576	626	0.00
05/12/2008	\$ / R On 12-June-09	6.25	Put	Currency Future	576	626	576	626	0.00
05/12/2008	\$ / R On 12-June-09	6.00	Put	Currency Future	576	626	576	626	0.00
05/12/2008	\$ / R On 12-December-08	8.65	Call	Currency Future	3091	2915	3091	2915	0.00
05/12/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	3091	2915	3091	2915	0.00
05/12/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	3091	2915	3091	2915	0.00
05/12/2008	\$ / R On 12-December-08	9.25	Call	Currency Future	3091	2915	3091	2915	0.00
05/12/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	3091	2915	3091	2915	0.00
05/12/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	3091	2915	3091	2915	0.00
05/12/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	3091	2915	3091	2915	0.00
05/12/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	3091	2915	3091	2915	0.00
05/12/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	3091	2915	3091	2915	0.00
05/12/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	3091	2915	3091	2915	0.00
05/12/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	3091	2915	3091	2915	0.00
05/12/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	3091	2915	3091	2915	0.00
05/12/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	3091	2915	3091	2915	0.00
05/12/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	3091	2915	3091	2915	0.00
05/12/2008	\$ / R On 12-December-08	8.65	Put	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	9.25	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	0		0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	0		0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	0		0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	0		0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	0		0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	0		0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	0		0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	0		0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	0		0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	0		0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	8.65	Call	Currency Future	49		43	49	43	0.00
05/12/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	49		43	49	43	0.00
05/12/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	49		43	49	43	0.00
05/12/2008	\$ / R On 12-December-08	9.25	Call	Currency Future	49		43	49	43	0.00
05/12/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	49		43	49	43	0.00
05/12/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	49		43	49	43	0.00
05/12/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	49		43	49	43	0.00
05/12/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	49		43	49	43	0.00
05/12/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	49		43	49	43	0.00
05/12/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	49		43	49	43	0.00
05/12/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	49		43	49	43	0.00
05/12/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	49		43	49	43	0.00
05/12/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	49		43	49	43	0.00
05/12/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	49		43	49	43	0.00
05/12/2008	\$ / R On 12-December-08	8.65	Put	Currency Future	707		879	707	879	0.00
05/12/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	707		879	707	879	0.00
05/12/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	707		879	707	879	0.00
05/12/2008	\$ / R On 12-December-08	9.25	Put	Currency Future	707		879	707	879	0.00
05/12/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	707		879	707	879	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	707	879	707	879	0.00
05/12/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	707	879	707	879	0.00
05/12/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	707	879	707	879	0.00
05/12/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	707	879	707	879	0.00
05/12/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	707	879	707	879	0.00
05/12/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	707	879	707	879	0.00
05/12/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	707	879	707	879	0.00
05/12/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	707	879	707	879	0.00
05/12/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	707	879	707	879	0.00
05/12/2008	\$ / R On 12-December-08	8.65	Call	Currency Future	12	10	12	10	0.00
05/12/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	12	10	12	10	0.00
05/12/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	12	10	12	10	0.00
05/12/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	12	10	12	10	0.00
05/12/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	12	10	12	10	0.00
05/12/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	12	10	12	10	0.00
05/12/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	12	10	12	10	0.00
05/12/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	12	10	12	10	0.00
05/12/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	12	10	12	10	0.00
05/12/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	12	10	12	10	0.00
05/12/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	12	10	12	10	0.00
05/12/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	12	10	12	10	0.00
05/12/2008	\$ / R On 12-December-08	6.50	Call	Currency Future	12	10	12	10	0.00
05/12/2008	\$ / R On 12-December-08	8.65	Put	Currency Future	1420	1596	1420	1596	0.00
05/12/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	1420	1596	1420	1596	0.00
05/12/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	1420	1596	1420	1596	0.00
05/12/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	1420	1596	1420	1596	0.00
05/12/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	1420	1596	1420	1596	0.00
05/12/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	1420	1596	1420	1596	0.00
05/12/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	1420	1596	1420	1596	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	1420	1596	1420	1596	0.00
05/12/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	1420	1596	1420	1596	0.00
05/12/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	1420	1596	1420	1596	0.00
05/12/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	1420	1596	1420	1596	0.00
05/12/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	1420	1596	1420	1596	0.00
05/12/2008	\$ / R On 12-December-08	6.50	Put	Currency Future	1420	1596	1420	1596	0.00
05/12/2008	\$ / R On 12-December-08	8.65	Call	Currency Future	4	4	4	4	0.00
05/12/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	4	4	4	4	0.00
05/12/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	4	4	4	4	0.00
05/12/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	4	4	4	4	0.00
05/12/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	4	4	4	4	0.00
05/12/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	4	4	4	4	0.00
05/12/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	4	4	4	4	0.00
05/12/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	4	4	4	4	0.00
05/12/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	4	4	4	4	0.00
05/12/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	4	4	4	4	0.00
05/12/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	4	4	4	4	0.00
05/12/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	4	4	4	4	0.00
05/12/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	4	4	4	4	0.00
05/12/2008	\$ / R On 12-December-08	6.50	Call	Currency Future	4	4	4	4	0.00
05/12/2008	\$ / R On 12-December-08	8.65	Put	Currency Future	2162	2339	2162	2339	0.00
05/12/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	2162	2339	2162	2339	0.00
05/12/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	2162	2339	2162	2339	0.00
05/12/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	2162	2339	2162	2339	0.00
05/12/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	2162	2339	2162	2339	0.00
05/12/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	2162	2339	2162	2339	0.00
05/12/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	2162	2339	2162	2339	0.00
05/12/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	2162	2339	2162	2339	0.00
05/12/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	2162	2339	2162	2339	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	2162	2339	2162	2339	0.00
05/12/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	2162	2339	2162	2339	0.00
05/12/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	2162	2339	2162	2339	0.00
05/12/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	2162	2339	2162	2339	0.00
05/12/2008	\$ / R On 12-December-08	6.50	Put	Currency Future	2162	2339	2162	2339	0.00
05/12/2008	\$ / R On 12-December-08	8.65	Call	Currency Future	1	1	1	1	0.00
05/12/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	1	1	1	1	0.00
05/12/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	1	1	1	1	0.00
05/12/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	1	1	1	1	0.00
05/12/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	1	1	1	1	0.00
05/12/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	1	1	1	1	0.00
05/12/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	1	1	1	1	0.00
05/12/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	1	1	1	1	0.00
05/12/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	1	1	1	1	0.00
05/12/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	1	1	1	1	0.00
05/12/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	1	1	1	1	0.00
05/12/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	1	1	1	1	0.00
05/12/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	1	1	1	1	0.00
05/12/2008	\$ / R On 12-December-08	6.50	Call	Currency Future	1	1	1	1	0.00
05/12/2008	\$ / R On 12-December-08	8.65	Put	Currency Future	2910	3087	2910	3087	0.00
05/12/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	2910	3087	2910	3087	0.00
05/12/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	2910	3087	2910	3087	0.00
05/12/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	2910	3087	2910	3087	0.00
05/12/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	2910	3087	2910	3087	0.00
05/12/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	2910	3087	2910	3087	0.00
05/12/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	2910	3087	2910	3087	0.00
05/12/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	2910	3087	2910	3087	0.00
05/12/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	2910	3087	2910	3087	0.00
05/12/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	2910	3087	2910	3087	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	2910	3087	2910	3087	0.00
05/12/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	2910	3087	2910	3087	0.00
05/12/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	2910	3087	2910	3087	0.00
05/12/2008	\$ / R On 12-December-08	6.50	Put	Currency Future	2910	3087	2910	3087	0.00
05/12/2008	\$ / R On 12-December-08	8.65	Call	Currency Future	2891	2715	2891	2715	0.00
05/12/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	2891	2715	2891	2715	0.00
05/12/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	2891	2715	2891	2715	0.00
05/12/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	2891	2715	2891	2715	0.00
05/12/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	2891	2715	2891	2715	0.00
05/12/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	2891	2715	2891	2715	0.00
05/12/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	2891	2715	2891	2715	0.00
05/12/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	2891	2715	2891	2715	0.00
05/12/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	2891	2715	2891	2715	0.00
05/12/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	2891	2715	2891	2715	0.00
05/12/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	2891	2715	2891	2715	0.00
05/12/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	2891	2715	2891	2715	0.00
05/12/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	2891	2715	2891	2715	0.00
05/12/2008	\$ / R On 12-December-08	6.50	Call	Currency Future	2891	2715	2891	2715	0.00
05/12/2008	\$ / R On 12-December-08	8.65	Put	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	0		0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	0		0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	6.50	Put	Currency Future	0		0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	8.60	Call	Currency Future	1		1	1	1	0.00
05/12/2008	\$ / R On 12-December-08	8.65	Call	Currency Future	1		1	1	1	0.00
05/12/2008	\$ / R On 12-December-08	8.45	Call	Currency Future	1		1	1	1	0.00
05/12/2008	\$ / R On 12-December-08	8.55	Call	Currency Future	1		1	1	1	0.00
05/12/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	1		1	1	1	0.00
05/12/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	1		1	1	1	0.00
05/12/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	1		1	1	1	0.00
05/12/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	1		1	1	1	0.00
05/12/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	1		1	1	1	0.00
05/12/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	1		1	1	1	0.00
05/12/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	1		1	1	1	0.00
05/12/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	1		1	1	1	0.00
05/12/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	1		1	1	1	0.00
05/12/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	1		1	1	1	0.00
05/12/2008	\$ / R On 12-December-08	8.60	Put	Currency Future	3110		3286	3110	3286	0.00
05/12/2008	\$ / R On 12-December-08	8.65	Put	Currency Future	3110		3286	3110	3286	0.00
05/12/2008	\$ / R On 12-December-08	8.45	Put	Currency Future	3110		3286	3110	3286	0.00
05/12/2008	\$ / R On 12-December-08	8.55	Put	Currency Future	3110		3286	3110	3286	0.00
05/12/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	3110		3286	3110	3286	0.00
05/12/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	3110		3286	3110	3286	0.00
05/12/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	3110		3286	3110	3286	0.00
05/12/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	3110		3286	3110	3286	0.00
05/12/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	3110		3286	3110	3286	0.00
05/12/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	3110		3286	3110	3286	0.00
05/12/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	3110		3286	3110	3286	0.00
05/12/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	3110		3286	3110	3286	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	3110	3286	3110	3286	0.00
05/12/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	3110	3286	3110	3286	0.00
05/12/2008	\$ / R On 16-March-09	8.65	Call	Currency Future	583	508	583	508	0.00
05/12/2008	\$ / R On 16-March-09	8.60	Call	Currency Future	583	508	583	508	0.00
05/12/2008	\$ / R On 16-March-09	8.55	Call	Currency Future	583	508	583	508	0.00
05/12/2008	\$ / R On 16-March-09	8.45	Call	Currency Future	583	508	583	508	0.00
05/12/2008	\$ / R On 16-March-09	6.50	Call	Currency Future	583	508	583	508	0.00
05/12/2008	\$ / R On 16-March-09	9.00	Call	Currency Future	583	508	583	508	0.00
05/12/2008	\$ / R On 16-March-09	8.75	Call	Currency Future	583	508	583	508	0.00
05/12/2008	\$ / R On 16-March-09	8.50	Call	Currency Future	583	508	583	508	0.00
05/12/2008	\$ / R On 16-March-09	8.25	Call	Currency Future	583	508	583	508	0.00
05/12/2008	\$ / R On 16-March-09	8.00	Call	Currency Future	583	508	583	508	0.00
05/12/2008	\$ / R On 16-March-09	7.75	Call	Currency Future	583	508	583	508	0.00
05/12/2008	\$ / R On 16-March-09	7.50	Call	Currency Future	583	508	583	508	0.00
05/12/2008	\$ / R On 16-March-09	7.25	Call	Currency Future	583	508	583	508	0.00
05/12/2008	\$ / R On 16-March-09	7.00	Call	Currency Future	583	508	583	508	0.00
05/12/2008	\$ / R On 16-March-09	6.75	Call	Currency Future	583	508	583	508	0.00
05/12/2008	\$ / R On 16-March-09	8.65	Put	Currency Future	868	965	868	965	0.00
05/12/2008	\$ / R On 16-March-09	8.60	Put	Currency Future	868	965	868	965	0.00
05/12/2008	\$ / R On 16-March-09	8.55	Put	Currency Future	868	965	868	965	0.00
05/12/2008	\$ / R On 16-March-09	8.45	Put	Currency Future	868	965	868	965	0.00
05/12/2008	\$ / R On 16-March-09	6.50	Put	Currency Future	868	965	868	965	0.00
05/12/2008	\$ / R On 16-March-09	9.00	Put	Currency Future	868	965	868	965	0.00
05/12/2008	\$ / R On 16-March-09	8.75	Put	Currency Future	868	965	868	965	0.00
05/12/2008	\$ / R On 16-March-09	8.50	Put	Currency Future	868	965	868	965	0.00
05/12/2008	\$ / R On 16-March-09	8.25	Put	Currency Future	868	965	868	965	0.00
05/12/2008	\$ / R On 16-March-09	8.00	Put	Currency Future	868	965	868	965	0.00
05/12/2008	\$ / R On 16-March-09	7.75	Put	Currency Future	868	965	868	965	0.00
05/12/2008	\$ / R On 16-March-09	7.50	Put	Currency Future	868	965	868	965	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	\$ / R On 16-March-09	7.25	Put	Currency Future	868	965	868	965	0.00
05/12/2008	\$ / R On 16-March-09	7.00	Put	Currency Future	868	965	868	965	0.00
05/12/2008	\$ / R On 16-March-09	6.75	Put	Currency Future	868	965	868	965	0.00
05/12/2008	\$ / R On 12-June-09	230.00	Call	Currency Future	729	648	729	648	0.00
05/12/2008	\$ / R On 12-June-09	230.00	Put	Currency Future	1238	1326	1238	1326	0.00
05/12/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	2791	2615	2791	2615	0.00
05/12/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	2741	2565	2741	2565	0.00
05/12/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	2741	2565	2741	2565	0.00
05/12/2008	\$ / R On 12-December-08	8.80	Call	Currency Future	2741	2565	2741	2565	0.00
05/12/2008	\$ / R On 12-December-08	8.70	Call	Currency Future	2741	2565	2741	2565	0.00
05/12/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	2741	2565	2741	2565	0.00
05/12/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	8.80	Put	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	8.70	Put	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	0	0	0	0	0.00
05/12/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	24	21	24	21	0.00
05/12/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	24	21	24	21	0.00
05/12/2008	\$ / R On 12-December-08	8.80	Call	Currency Future	24	21	24	21	0.00
05/12/2008	\$ / R On 12-December-08	8.70	Call	Currency Future	24	21	24	21	0.00
05/12/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	24	21	24	21	0.00
05/12/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	1033	1207	1033	1207	0.00
05/12/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	1033	1207	1033	1207	0.00
05/12/2008	\$ / R On 12-December-08	8.80	Put	Currency Future	1033	1207	1033	1207	0.00
05/12/2008	\$ / R On 12-December-08	8.70	Put	Currency Future	1033	1207	1033	1207	0.00
05/12/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	1033	1207	1033	1207	0.00
05/12/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	6	7	6	7	0.00
05/12/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	6	7	6	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	\$ / R On 12-December-08	8.80	Call	Currency Future	6	7	6	7	0.00
05/12/2008	\$ / R On 12-December-08	8.70	Call	Currency Future	6	7	6	7	0.00
05/12/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	6	7	6	7	0.00
05/12/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	1765	1942	1765	1942	0.00
05/12/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	1765	1942	1765	1942	0.00
05/12/2008	\$ / R On 12-December-08	8.80	Put	Currency Future	1765	1942	1765	1942	0.00
05/12/2008	\$ / R On 12-December-08	8.70	Put	Currency Future	1765	1942	1765	1942	0.00
05/12/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	1765	1942	1765	1942	0.00
05/12/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	2	2	2	2	0.00
05/12/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	2	2	2	2	0.00
05/12/2008	\$ / R On 12-December-08	8.80	Call	Currency Future	2	2	2	2	0.00
05/12/2008	\$ / R On 12-December-08	8.70	Call	Currency Future	2	2	2	2	0.00
05/12/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	2	2	2	2	0.00
05/12/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	2511	2688	2511	2688	0.00
05/12/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	2511	2688	2511	2688	0.00
05/12/2008	\$ / R On 12-December-08	8.80	Put	Currency Future	2511	2688	2511	2688	0.00
05/12/2008	\$ / R On 12-December-08	8.70	Put	Currency Future	2511	2688	2511	2688	0.00
05/12/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	2511	2688	2511	2688	0.00
05/12/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	1	1	1	1	0.00
05/12/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	1	1	1	1	0.00
05/12/2008	\$ / R On 12-December-08	8.80	Call	Currency Future	1	1	1	1	0.00
05/12/2008	\$ / R On 12-December-08	8.70	Call	Currency Future	1	1	1	1	0.00
05/12/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	1	1	1	1	0.00
05/12/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	3259	3436	3259	3436	0.00
05/12/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	3259	3436	3259	3436	0.00
05/12/2008	\$ / R On 12-December-08	8.80	Put	Currency Future	3259	3436	3259	3436	0.00
05/12/2008	\$ / R On 12-December-08	8.70	Put	Currency Future	3259	3436	3259	3436	0.00
05/12/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	3259	3436	3259	3436	0.00
05/12/2008	\$ / R On 12-June-09	9.00	Call	Currency Future	814	739	814	739	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	\$ / R On 12-June-09	8.50	Call	Currency Future	814	739	814	739	0.00
05/12/2008	\$ / R On 12-June-09	8.80	Call	Currency Future	814	739	814	739	0.00
05/12/2008	\$ / R On 12-June-09	8.70	Call	Currency Future	814	739	814	739	0.00
05/12/2008	\$ / R On 12-June-09	8.75	Call	Currency Future	814	739	814	739	0.00
05/12/2008	\$ / R On 12-June-09	9.00	Put	Currency Future	1073	1168	1073	1168	0.00
05/12/2008	\$ / R On 12-June-09	8.50	Put	Currency Future	1073	1168	1073	1168	0.00
05/12/2008	\$ / R On 12-June-09	8.80	Put	Currency Future	1073	1168	1073	1168	0.00
05/12/2008	\$ / R On 12-June-09	8.70	Put	Currency Future	1073	1168	1073	1168	0.00
05/12/2008	\$ / R On 12-June-09	8.75	Put	Currency Future	1073	1168	1073	1168	0.00
05/12/2008	\$ / R On 14-December-09	106.00	Call	Currency Future	2806	2649	2806	2649	0.00
05/12/2008	\$ / R On 14-December-09	106.00	Put	Currency Future	164	166	164	166	0.00
05/12/2008	\$ / R On 14-December-09	243.58	Call	Currency Future	1914	1772	1914	1772	0.00
05/12/2008	\$ / R On 14-December-09	243.58	Put	Currency Future	471	489	471	489	0.00
05/12/2008	\$ / R On 14-December-09	265.00	Call	Currency Future	740	679	740	679	0.00
05/12/2008	\$ / R On 14-December-09	265.00	Put	Currency Future	2897	2996	2897	2996	0.00
05/12/2008	\$ / R On 14-December-09	8.25	Call	Currency Future	1391	1281	1391	1281	0.00
05/12/2008	\$ / R On 14-December-09	7.75	Call	Currency Future	1391	1281	1391	1281	0.00
05/12/2008	\$ / R On 14-December-09	8.00	Call	Currency Future	1391	1281	1391	1281	0.00
05/12/2008	\$ / R On 14-December-09	8.25	Put	Currency Future	1048	1097	1048	1097	0.00
05/12/2008	\$ / R On 14-December-09	7.75	Put	Currency Future	1048	1097	1048	1097	0.00
05/12/2008	\$ / R On 14-December-09	8.00	Put	Currency Future	1048	1097	1048	1097	0.00
05/12/2008	\$ / R On 14-December-09	8.25	Call	Currency Future	2561	2404	2561	2404	0.00
05/12/2008	\$ / R On 14-December-09	7.75	Call	Currency Future	2561	2404	2561	2404	0.00
05/12/2008	\$ / R On 14-December-09	8.00	Call	Currency Future	2561	2404	2561	2404	0.00
05/12/2008	\$ / R On 14-December-09	8.25	Put	Currency Future	218	221	218	221	0.00
05/12/2008	\$ / R On 14-December-09	7.75	Put	Currency Future	218	221	218	221	0.00
05/12/2008	\$ / R On 14-December-09	8.00	Put	Currency Future	218	221	218	221	0.00
05/12/2008	\$ / R On 14-December-09	8.25	Call	Currency Future	2106	1961	2106	1961	0.00
05/12/2008	\$ / R On 14-December-09	7.75	Call	Currency Future	2106	1961	2106	1961	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	\$ / R On 14-December-09	8.00	Call	Currency Future	2106	1961	2106	1961	0.00
05/12/2008	\$ / R On 14-December-09	8.25	Put	Currency Future	364	378	364	378	0.00
05/12/2008	\$ / R On 14-December-09	7.75	Put	Currency Future	364	378	364	378	0.00
05/12/2008	\$ / R On 14-December-09	8.00	Put	Currency Future	364	378	364	378	0.00
05/12/2008	£ / R On 16-March-09			Currency Future	15.4900	15.3165	15.4903	15.3165	8971.00
05/12/2008	£ / R On 16-March-09			Currency Future	15.4900	15.3165	15.4903	15.3165	8971.00
05/12/2008	£ / R On 16-March-09			Currency Future	15.4900	15.3165	15.4903	15.3165	8971.00
05/12/2008	£ / R On 16-March-09			Currency Future	15.4900	15.3165	15.4903	15.3165	8971.00
05/12/2008	£ / R On 16-March-09			Currency Future	15.4900	15.3165	15.4903	15.3165	8971.00
05/12/2008	£ / R On 16-March-09			Currency Future	15.4900	15.3165	15.4903	15.3165	8971.00
05/12/2008	£ / R On 16-March-09			Currency Future	15.4900	15.3165	15.4903	15.3165	8971.00
05/12/2008	£ / R On 16-March-09			Currency Future	15.4900	15.3165	15.4903	15.3165	8971.00
05/12/2008	£ / R On 12-June-09			Currency Future	15.7600	15.5970	15.7612	15.5970	65.00
05/12/2008	£ / R On 12-June-09			Currency Future	15.7600	15.5970	15.7612	15.5970	65.00
05/12/2008	£ / R On 12-June-09			Currency Future	15.7600	15.5970	15.7612	15.5970	65.00
05/12/2008	£ / R On 12-June-09			Currency Future	15.7600	15.5970	15.7612	15.5970	65.00
05/12/2008	£ / R On 12-June-09			Currency Future	15.7600	15.5970	15.7612	15.5970	65.00
05/12/2008	£ / R On 12-June-09			Currency Future	15.7600	15.5970	15.7612	15.5970	65.00
05/12/2008	£ / R On 12-June-09			Currency Future	15.7600	15.5970	15.7612	15.5970	65.00
05/12/2008	£ / R On 12-December-08			Currency Future	15.1700	14.9780	15.1700	14.9780	3323.00
05/12/2008	£ / R On 12-December-08			Currency Future	15.1700	14.9780	15.1700	14.9780	3323.00
05/12/2008	£ / R On 12-December-08			Currency Future	15.1700	14.9780	15.1700	14.9780	3323.00
05/12/2008	£ / R On 12-December-08			Currency Future	15.1700	14.9780	15.1700	14.9780	3323.00
05/12/2008	£ / R On 12-December-08			Currency Future	15.1700	14.9780	15.1700	14.9780	3323.00
05/12/2008	£ / R On 12-December-08			Currency Future	15.1700	14.9780	15.1700	14.9780	3323.00
05/12/2008	£ / R On 12-December-08			Currency Future	15.1700	14.9780	15.1700	14.9780	3323.00
05/12/2008	£ / R On 12-December-08			Currency Future	15.1700	14.9780	15.1700	14.9780	3323.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	£ / R On 16-March-09	8.45	Call	Currency Future	806	707	806	707	0.00
05/12/2008	£ / R On 16-March-09	8.60	Call	Currency Future	806	707	806	707	0.00
05/12/2008	£ / R On 16-March-09	8.55	Call	Currency Future	806	707	806	707	0.00
05/12/2008	£ / R On 16-March-09	9.25	Call	Currency Future	806	707	806	707	0.00
05/12/2008	£ / R On 16-March-09	9.00	Call	Currency Future	806	707	806	707	0.00
05/12/2008	£ / R On 16-March-09	8.75	Call	Currency Future	806	707	806	707	0.00
05/12/2008	£ / R On 16-March-09	8.50	Call	Currency Future	806	707	806	707	0.00
05/12/2008	£ / R On 16-March-09	8.25	Call	Currency Future	806	707	806	707	0.00
05/12/2008	£ / R On 16-March-09	8.00	Call	Currency Future	806	707	806	707	0.00
05/12/2008	£ / R On 16-March-09	7.75	Call	Currency Future	806	707	806	707	0.00
05/12/2008	£ / R On 16-March-09	7.50	Call	Currency Future	806	707	806	707	0.00
05/12/2008	£ / R On 16-March-09	8.45	Put	Currency Future	1265	1340	1265	1340	0.00
05/12/2008	£ / R On 16-March-09	8.60	Put	Currency Future	1265	1340	1265	1340	0.00
05/12/2008	£ / R On 16-March-09	8.55	Put	Currency Future	1265	1340	1265	1340	0.00
05/12/2008	£ / R On 16-March-09	9.25	Put	Currency Future	1265	1340	1265	1340	0.00
05/12/2008	£ / R On 16-March-09	9.00	Put	Currency Future	1265	1340	1265	1340	0.00
05/12/2008	£ / R On 16-March-09	8.75	Put	Currency Future	1265	1340	1265	1340	0.00
05/12/2008	£ / R On 16-March-09	8.50	Put	Currency Future	1265	1340	1265	1340	0.00
05/12/2008	£ / R On 16-March-09	8.25	Put	Currency Future	1265	1340	1265	1340	0.00
05/12/2008	£ / R On 16-March-09	8.00	Put	Currency Future	1265	1340	1265	1340	0.00
05/12/2008	£ / R On 16-March-09	7.75	Put	Currency Future	1265	1340	1265	1340	0.00
05/12/2008	£ / R On 16-March-09	7.50	Put	Currency Future	1265	1340	1265	1340	0.00
05/12/2008	£ / R On 12-June-09	8.00	Call	Currency Future	571	504	571	504	0.00
05/12/2008	£ / R On 12-June-09	8.00	Put	Currency Future	2610	2707	2610	2707	0.00
05/12/2008	£ / R On 12-December-08	8.25	Call	Currency Future	1	1	1	1	0.00
05/12/2008	£ / R On 12-December-08	8.25	Put	Currency Future	2481	2673	2481	2673	0.00
05/12/2008	£ / R On 12-June-09	7.00	Call	Currency Future	718	640	718	640	0.00
05/12/2008	£ / R On 12-June-09	7.00	Put	Currency Future	2206	2293	2206	2293	0.00
05/12/2008	£ / R On 12-December-08	7.50	Call	Currency Future	498	405	498	405	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	£ / R On 12-December-08	7.50	Put	Currency Future	128	227	128	227	0.00
05/12/2008	£ / R On 12-December-08	7.25	Call	Currency Future	17	15	17	15	0.00
05/12/2008	£ / R On 12-December-08	7.25	Put	Currency Future	1397	1587	1397	1587	0.00
05/12/2008	£ / R On 16-March-09	7.00	Call	Currency Future	382	320	382	320	0.00
05/12/2008	£ / R On 16-March-09	7.00	Put	Currency Future	2242	2354	2242	2354	0.00
05/12/2008	£ / R On 12-June-09	7.00	Call	Currency Future	634	562	634	562	0.00
05/12/2008	£ / R On 12-June-09	7.00	Put	Currency Future	2423	2515	2423	2515	0.00
05/12/2008	£ / R On 16-March-09	8.25	Call	Currency Future	312	258	312	258	0.00
05/12/2008	£ / R On 16-March-09	8.25	Put	Currency Future	2522	2642	2522	2642	0.00
05/12/2008	£ / R On 12-June-09	8.00	Call	Currency Future	596	526	596	526	0.00
05/12/2008	£ / R On 12-June-09	8.00	Put	Currency Future	2534	2629	2534	2629	0.00
05/12/2008	£ / R On 16-March-09	8.55	Call	Currency Future	875	783	875	783	0.00
05/12/2008	£ / R On 16-March-09	8.45	Call	Currency Future	875	783	875	783	0.00
05/12/2008	£ / R On 16-March-09	9.00	Call	Currency Future	875	783	875	783	0.00
05/12/2008	£ / R On 16-March-09	8.75	Call	Currency Future	875	783	875	783	0.00
05/12/2008	£ / R On 16-March-09	8.50	Call	Currency Future	875	783	875	783	0.00
05/12/2008	£ / R On 16-March-09	8.25	Call	Currency Future	875	783	875	783	0.00
05/12/2008	£ / R On 16-March-09	8.00	Call	Currency Future	875	783	875	783	0.00
05/12/2008	£ / R On 16-March-09	7.75	Call	Currency Future	875	783	875	783	0.00
05/12/2008	£ / R On 16-March-09	7.50	Call	Currency Future	875	783	875	783	0.00
05/12/2008	£ / R On 16-March-09	7.25	Call	Currency Future	875	783	875	783	0.00
05/12/2008	£ / R On 16-March-09	7.00	Call	Currency Future	875	783	875	783	0.00
05/12/2008	£ / R On 16-March-09	6.75	Call	Currency Future	875	783	875	783	0.00
05/12/2008	£ / R On 16-March-09	8.55	Put	Currency Future	1135	1217	1135	1217	0.00
05/12/2008	£ / R On 16-March-09	8.45	Put	Currency Future	1135	1217	1135	1217	0.00
05/12/2008	£ / R On 16-March-09	9.00	Put	Currency Future	1135	1217	1135	1217	0.00
05/12/2008	£ / R On 16-March-09	8.75	Put	Currency Future	1135	1217	1135	1217	0.00
05/12/2008	£ / R On 16-March-09	8.50	Put	Currency Future	1135	1217	1135	1217	0.00
05/12/2008	£ / R On 16-March-09	8.25	Put	Currency Future	1135	1217	1135	1217	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	£ / R On 16-March-09	8.00	Put	Currency Future	1135	1217	1135	1217	0.00
05/12/2008	£ / R On 16-March-09	7.75	Put	Currency Future	1135	1217	1135	1217	0.00
05/12/2008	£ / R On 16-March-09	7.50	Put	Currency Future	1135	1217	1135	1217	0.00
05/12/2008	£ / R On 16-March-09	7.25	Put	Currency Future	1135	1217	1135	1217	0.00
05/12/2008	£ / R On 16-March-09	7.00	Put	Currency Future	1135	1217	1135	1217	0.00
05/12/2008	£ / R On 16-March-09	6.75	Put	Currency Future	1135	1217	1135	1217	0.00
05/12/2008	£ / R On 16-March-09	9.25	Call	Currency Future	842	744	842	744	0.00
05/12/2008	£ / R On 16-March-09	9.00	Call	Currency Future	842	744	842	744	0.00
05/12/2008	£ / R On 16-March-09	8.75	Call	Currency Future	842	744	842	744	0.00
05/12/2008	£ / R On 16-March-09	8.50	Call	Currency Future	842	744	842	744	0.00
05/12/2008	£ / R On 16-March-09	8.25	Call	Currency Future	842	744	842	744	0.00
05/12/2008	£ / R On 16-March-09	8.00	Call	Currency Future	842	744	842	744	0.00
05/12/2008	£ / R On 16-March-09	7.75	Call	Currency Future	842	744	842	744	0.00
05/12/2008	£ / R On 16-March-09	7.50	Call	Currency Future	842	744	842	744	0.00
05/12/2008	£ / R On 16-March-09	9.25	Put	Currency Future	1201	1278	1201	1278	0.00
05/12/2008	£ / R On 16-March-09	9.00	Put	Currency Future	1201	1278	1201	1278	0.00
05/12/2008	£ / R On 16-March-09	8.75	Put	Currency Future	1201	1278	1201	1278	0.00
05/12/2008	£ / R On 16-March-09	8.50	Put	Currency Future	1201	1278	1201	1278	0.00
05/12/2008	£ / R On 16-March-09	8.25	Put	Currency Future	1201	1278	1201	1278	0.00
05/12/2008	£ / R On 16-March-09	8.00	Put	Currency Future	1201	1278	1201	1278	0.00
05/12/2008	£ / R On 16-March-09	7.75	Put	Currency Future	1201	1278	1201	1278	0.00
05/12/2008	£ / R On 16-March-09	7.50	Put	Currency Future	1201	1278	1201	1278	0.00
05/12/2008	€ / R On 16-March-09			Currency Future	13.4400	13.2422	13.4418	13.2422	4768.00
05/12/2008	€ / R On 16-March-09			Currency Future	13.4400	13.2422	13.4418	13.2422	4768.00
05/12/2008	€ / R On 16-March-09			Currency Future	13.4400	13.2422	13.4418	13.2422	4768.00
05/12/2008	€ / R On 16-March-09			Currency Future	13.4400	13.2422	13.4418	13.2422	4768.00
05/12/2008	€ / R On 16-March-09			Currency Future	13.4400	13.2422	13.4418	13.2422	4768.00
05/12/2008	€ / R On 16-March-09			Currency Future	13.4400	13.2422	13.4418	13.2422	4768.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	€ / R On 16-March-09			Currency Future	13.4400	13.2422	13.4418	13.2422	4768.00
05/12/2008	€ / R On 16-March-09			Currency Future	13.4400	13.2422	13.4418	13.2422	4768.00
05/12/2008	€ / R On 12-June-09			Currency Future	13.6600	13.4723	13.6609	13.4723	1000.00
05/12/2008	€ / R On 12-June-09			Currency Future	13.6600	13.4723	13.6609	13.4723	1000.00
05/12/2008	€ / R On 12-June-09			Currency Future	13.6600	13.4723	13.6609	13.4723	1000.00
05/12/2008	€ / R On 12-June-09			Currency Future	13.6600	13.4723	13.6609	13.4723	1000.00
05/12/2008	€ / R On 12-June-09			Currency Future	13.6600	13.4723	13.6609	13.4723	1000.00
05/12/2008	€ / R On 12-June-09			Currency Future	13.6600	13.4723	13.6609	13.4723	1000.00
05/12/2008	€ / R On 12-June-09			Currency Future	13.6600	13.4723	13.6609	13.4723	1000.00
05/12/2008	€ / R On 12-June-09			Currency Future	13.6600	13.4723	13.6609	13.4723	1000.00
05/12/2008	€ / R On 12-December-08			Currency Future	13.1800	12.9617	13.1759	12.9617	34059.00
05/12/2008	€ / R On 12-December-08			Currency Future	13.1800	12.9617	13.1759	12.9617	34059.00
05/12/2008	€ / R On 12-December-08			Currency Future	13.1800	12.9617	13.1759	12.9617	34059.00
05/12/2008	€ / R On 12-December-08			Currency Future	13.1800	12.9617	13.1759	12.9617	34059.00
05/12/2008	€ / R On 12-December-08			Currency Future	13.1800	12.9617	13.1759	12.9617	34059.00
05/12/2008	€ / R On 12-December-08			Currency Future	13.1800	12.9617	13.1759	12.9617	34059.00
05/12/2008	€ / R On 12-December-08			Currency Future	13.1800	12.9617	13.1759	12.9617	34059.00
05/12/2008	€ / R On 12-December-08			Currency Future	13.1800	12.9617	13.1759	12.9617	34059.00
05/12/2008	€ / R On 16-March-09	8.55	Call	Currency Future	912	814	912	814	0.00
05/12/2008	€ / R On 16-March-09	8.45	Call	Currency Future	912	814	912	814	0.00
05/12/2008	€ / R On 16-March-09	9.00	Call	Currency Future	912	814	912	814	0.00
05/12/2008	€ / R On 16-March-09	8.75	Call	Currency Future	912	814	912	814	0.00
05/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	912	814	912	814	0.00
05/12/2008	€ / R On 16-March-09	8.25	Call	Currency Future	912	814	912	814	0.00
05/12/2008	€ / R On 16-March-09	8.00	Call	Currency Future	912	814	912	814	0.00
05/12/2008	€ / R On 16-March-09	7.75	Call	Currency Future	912	814	912	814	0.00
05/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	912	814	912	814	0.00
05/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	912	814	912	814	0.00
05/12/2008	€ / R On 16-March-09	7.00	Call	Currency Future	912	814	912	814	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	€ / R On 16-March-09	8.55	Put	Currency Future	521	622	521	622	0.00
05/12/2008	€ / R On 16-March-09	8.45	Put	Currency Future	521	622	521	622	0.00
05/12/2008	€ / R On 16-March-09	9.00	Put	Currency Future	521	622	521	622	0.00
05/12/2008	€ / R On 16-March-09	8.75	Put	Currency Future	521	622	521	622	0.00
05/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	521	622	521	622	0.00
05/12/2008	€ / R On 16-March-09	8.25	Put	Currency Future	521	622	521	622	0.00
05/12/2008	€ / R On 16-March-09	8.00	Put	Currency Future	521	622	521	622	0.00
05/12/2008	€ / R On 16-March-09	7.75	Put	Currency Future	521	622	521	622	0.00
05/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	521	622	521	622	0.00
05/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	521	622	521	622	0.00
05/12/2008	€ / R On 16-March-09	7.00	Put	Currency Future	521	622	521	622	0.00
05/12/2008	€ / R On 16-March-09	9.25	Call	Currency Future	674	604	674	604	0.00
05/12/2008	€ / R On 16-March-09	9.25	Put	Currency Future	882	1012	882	1012	0.00
05/12/2008	€ / R On 12-June-09	9.00	Call	Currency Future	1019	942	1019	942	0.00
05/12/2008	€ / R On 12-June-09	8.75	Call	Currency Future	1019	942	1019	942	0.00
05/12/2008	€ / R On 12-June-09	8.50	Call	Currency Future	1019	942	1019	942	0.00
05/12/2008	€ / R On 12-June-09	8.25	Call	Currency Future	1019	942	1019	942	0.00
05/12/2008	€ / R On 12-June-09	8.00	Call	Currency Future	1019	942	1019	942	0.00
05/12/2008	€ / R On 12-June-09	7.75	Call	Currency Future	1019	942	1019	942	0.00
05/12/2008	€ / R On 12-June-09	7.50	Call	Currency Future	1019	942	1019	942	0.00
05/12/2008	€ / R On 12-June-09	7.25	Call	Currency Future	1019	942	1019	942	0.00
05/12/2008	€ / R On 12-June-09	7.00	Call	Currency Future	1019	942	1019	942	0.00
05/12/2008	€ / R On 12-June-09	6.75	Call	Currency Future	1019	942	1019	942	0.00
05/12/2008	€ / R On 12-June-09	6.50	Call	Currency Future	1019	942	1019	942	0.00
05/12/2008	€ / R On 12-June-09	6.25	Call	Currency Future	1019	942	1019	942	0.00
05/12/2008	€ / R On 12-June-09	9.00	Put	Currency Future	958	1069	958	1069	0.00
05/12/2008	€ / R On 12-June-09	8.75	Put	Currency Future	958	1069	958	1069	0.00
05/12/2008	€ / R On 12-June-09	8.50	Put	Currency Future	958	1069	958	1069	0.00
05/12/2008	€ / R On 12-June-09	8.25	Put	Currency Future	958	1069	958	1069	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	€ / R On 12-June-09	8.00	Put	Currency Future	958	1069	958	1069	0.00
05/12/2008	€ / R On 12-June-09	7.75	Put	Currency Future	958	1069	958	1069	0.00
05/12/2008	€ / R On 12-June-09	7.50	Put	Currency Future	958	1069	958	1069	0.00
05/12/2008	€ / R On 12-June-09	7.25	Put	Currency Future	958	1069	958	1069	0.00
05/12/2008	€ / R On 12-June-09	7.00	Put	Currency Future	958	1069	958	1069	0.00
05/12/2008	€ / R On 12-June-09	6.75	Put	Currency Future	958	1069	958	1069	0.00
05/12/2008	€ / R On 12-June-09	6.50	Put	Currency Future	958	1069	958	1069	0.00
05/12/2008	€ / R On 12-June-09	6.25	Put	Currency Future	958	1069	958	1069	0.00
05/12/2008	€ / R On 12-June-09	9.25	Call	Currency Future	1351	1228	1351	1228	0.00
05/12/2008	€ / R On 12-June-09	8.75	Call	Currency Future	1351	1228	1351	1228	0.00
05/12/2008	€ / R On 12-June-09	8.25	Call	Currency Future	1351	1228	1351	1228	0.00
05/12/2008	€ / R On 12-June-09	7.50	Call	Currency Future	1351	1228	1351	1228	0.00
05/12/2008	€ / R On 12-June-09	7.25	Call	Currency Future	1351	1228	1351	1228	0.00
05/12/2008	€ / R On 12-June-09	7.00	Call	Currency Future	1351	1228	1351	1228	0.00
05/12/2008	€ / R On 12-June-09	9.00	Call	Currency Future	1351	1228	1351	1228	0.00
05/12/2008	€ / R On 12-June-09	8.50	Call	Currency Future	1351	1228	1351	1228	0.00
05/12/2008	€ / R On 12-June-09	8.00	Call	Currency Future	1351	1228	1351	1228	0.00
05/12/2008	€ / R On 12-June-09	7.75	Call	Currency Future	1351	1228	1351	1228	0.00
05/12/2008	€ / R On 12-June-09	9.25	Put	Currency Future	590	656	590	656	0.00
05/12/2008	€ / R On 12-June-09	8.75	Put	Currency Future	590	656	590	656	0.00
05/12/2008	€ / R On 12-June-09	8.25	Put	Currency Future	590	656	590	656	0.00
05/12/2008	€ / R On 12-June-09	7.50	Put	Currency Future	590	656	590	656	0.00
05/12/2008	€ / R On 12-June-09	7.25	Put	Currency Future	590	656	590	656	0.00
05/12/2008	€ / R On 12-June-09	7.00	Put	Currency Future	590	656	590	656	0.00
05/12/2008	€ / R On 12-June-09	9.00	Put	Currency Future	590	656	590	656	0.00
05/12/2008	€ / R On 12-June-09	8.50	Put	Currency Future	590	656	590	656	0.00
05/12/2008	€ / R On 12-June-09	8.00	Put	Currency Future	590	656	590	656	0.00
05/12/2008	€ / R On 12-June-09	7.75	Put	Currency Future	590	656	590	656	0.00
05/12/2008	€ / R On 16-March-09	6.75	Call	Currency Future	1155	1029	1155	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
05/12/2008	€ / R On 16-March-09	6.75	Put	Currency Future	313	387	313	387	0.00
05/12/2008	€ / R On 12-December-08	9.25	Call	Currency Future	713	543	713	543	0.00
05/12/2008	€ / R On 12-December-08	9.00	Call	Currency Future	713	543	713	543	0.00
05/12/2008	€ / R On 12-December-08	8.75	Call	Currency Future	713	543	713	543	0.00
05/12/2008	€ / R On 12-December-08	8.50	Call	Currency Future	713	543	713	543	0.00
05/12/2008	€ / R On 12-December-08	8.25	Call	Currency Future	713	543	713	543	0.00
05/12/2008	€ / R On 12-December-08	7.75	Call	Currency Future	713	543	713	543	0.00
05/12/2008	€ / R On 12-December-08	7.50	Call	Currency Future	713	543	713	543	0.00
05/12/2008	€ / R On 12-December-08	7.25	Call	Currency Future	713	543	713	543	0.00
05/12/2008	€ / R On 12-December-08	7.00	Call	Currency Future	713	543	713	543	0.00
05/12/2008	€ / R On 12-December-08	6.75	Call	Currency Future	713	543	713	543	0.00
05/12/2008	€ / R On 12-December-08	8.00	Call	Currency Future	713	543	713	543	0.00
05/12/2008	€ / R On 12-December-08	9.25	Put	Currency Future	37	82	37	82	0.00
05/12/2008	€ / R On 12-December-08	9.00	Put	Currency Future	37	82	37	82	0.00
05/12/2008	€ / R On 12-December-08	8.75	Put	Currency Future	37	82	37	82	0.00
05/12/2008	€ / R On 12-December-08	8.50	Put	Currency Future	37	82	37	82	0.00
05/12/2008	€ / R On 12-December-08	8.25	Put	Currency Future	37	82	37	82	0.00
05/12/2008	€ / R On 12-December-08	7.75	Put	Currency Future	37	82	37	82	0.00
05/12/2008	€ / R On 12-December-08	7.50	Put	Currency Future	37	82	37	82	0.00
05/12/2008	€ / R On 12-December-08	7.25	Put	Currency Future	37	82	37	82	0.00
05/12/2008	€ / R On 12-December-08	7.00	Put	Currency Future	37	82	37	82	0.00
05/12/2008	€ / R On 12-December-08	6.75	Put	Currency Future	37	82	37	82	0.00
05/12/2008	€ / R On 12-December-08	8.00	Put	Currency Future	37	82	37	82	0.00
05/12/2008	€ / R On 12-December-08	7.50	Call	Currency Future	1	1	1	1	0.00
05/12/2008	€ / R On 12-December-08	7.50	Put	Currency Future	3425	3639	3425	3639	0.00
05/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	323	295	323	295	0.00
05/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	2231	2402	2231	2402	0.00
05/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	237	218	237	218	0.00
05/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	2945	3126	2945	3126	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	166	146	166	146	0.00
05/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	3674	3853	3674	3853	0.00
05/12/2008	€ / R On 12-December-08	9.25	Call	Currency Future	2876	2662	2876	2662	0.00
05/12/2008	€ / R On 12-December-08	9.00	Call	Currency Future	2876	2662	2876	2662	0.00
05/12/2008	€ / R On 12-December-08	8.75	Call	Currency Future	2876	2662	2876	2662	0.00
05/12/2008	€ / R On 12-December-08	8.50	Call	Currency Future	2876	2662	2876	2662	0.00
05/12/2008	€ / R On 12-December-08	8.25	Call	Currency Future	2876	2662	2876	2662	0.00
05/12/2008	€ / R On 12-December-08	7.50	Call	Currency Future	2876	2662	2876	2662	0.00
05/12/2008	€ / R On 12-December-08	7.25	Call	Currency Future	2876	2662	2876	2662	0.00
05/12/2008	€ / R On 12-December-08	7.00	Call	Currency Future	2876	2662	2876	2662	0.00
05/12/2008	€ / R On 12-December-08	6.75	Call	Currency Future	2876	2662	2876	2662	0.00
05/12/2008	€ / R On 12-December-08	7.75	Call	Currency Future	2876	2662	2876	2662	0.00
05/12/2008	€ / R On 12-December-08	8.00	Call	Currency Future	2876	2662	2876	2662	0.00
05/12/2008	€ / R On 12-December-08	9.25	Put	Currency Future	0	1	0	1	0.00
05/12/2008	€ / R On 12-December-08	9.00	Put	Currency Future	0	1	0	1	0.00
05/12/2008	€ / R On 12-December-08	8.75	Put	Currency Future	0	1	0	1	0.00
05/12/2008	€ / R On 12-December-08	8.50	Put	Currency Future	0	1	0	1	0.00
05/12/2008	€ / R On 12-December-08	8.25	Put	Currency Future	0	1	0	1	0.00
05/12/2008	€ / R On 12-December-08	7.50	Put	Currency Future	0	1	0	1	0.00
05/12/2008	€ / R On 12-December-08	7.25	Put	Currency Future	0	1	0	1	0.00
05/12/2008	€ / R On 12-December-08	7.00	Put	Currency Future	0	1	0	1	0.00
05/12/2008	€ / R On 12-December-08	6.75	Put	Currency Future	0	1	0	1	0.00
05/12/2008	€ / R On 12-December-08	7.75	Put	Currency Future	0	1	0	1	0.00
05/12/2008	€ / R On 12-December-08	8.00	Put	Currency Future	0	1	0	1	0.00
05/12/2008	€ / R On 12-December-08	9.00	Call	Currency Future	2078	1867	2078	1867	0.00
05/12/2008	€ / R On 12-December-08	8.75	Call	Currency Future	2078	1867	2078	1867	0.00
05/12/2008	€ / R On 12-December-08	8.50	Call	Currency Future	2078	1867	2078	1867	0.00
05/12/2008	€ / R On 12-December-08	8.25	Call	Currency Future	2078	1867	2078	1867	0.00
05/12/2008	€ / R On 12-December-08	8.00	Call	Currency Future	2078	1867	2078	1867	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	€ / R On 12-December-08	7.75	Call	Currency Future	2078	1867	2078	1867	0.00
05/12/2008	€ / R On 12-December-08	7.25	Call	Currency Future	2078	1867	2078	1867	0.00
05/12/2008	€ / R On 12-December-08	7.00	Call	Currency Future	2078	1867	2078	1867	0.00
05/12/2008	€ / R On 12-December-08	6.75	Call	Currency Future	2078	1867	2078	1867	0.00
05/12/2008	€ / R On 12-December-08	6.50	Call	Currency Future	2078	1867	2078	1867	0.00
05/12/2008	€ / R On 12-December-08	7.50	Call	Currency Future	2078	1867	2078	1867	0.00
05/12/2008	€ / R On 12-December-08	9.00	Put	Currency Future	2	5	2	5	0.00
05/12/2008	€ / R On 12-December-08	8.75	Put	Currency Future	2	5	2	5	0.00
05/12/2008	€ / R On 12-December-08	8.50	Put	Currency Future	2	5	2	5	0.00
05/12/2008	€ / R On 12-December-08	8.25	Put	Currency Future	2	5	2	5	0.00
05/12/2008	€ / R On 12-December-08	8.00	Put	Currency Future	2	5	2	5	0.00
05/12/2008	€ / R On 12-December-08	7.75	Put	Currency Future	2	5	2	5	0.00
05/12/2008	€ / R On 12-December-08	7.25	Put	Currency Future	2	5	2	5	0.00
05/12/2008	€ / R On 12-December-08	7.00	Put	Currency Future	2	5	2	5	0.00
05/12/2008	€ / R On 12-December-08	6.75	Put	Currency Future	2	5	2	5	0.00
05/12/2008	€ / R On 12-December-08	6.50	Put	Currency Future	2	5	2	5	0.00
05/12/2008	€ / R On 12-December-08	7.50	Put	Currency Future	2	5	2	5	0.00
05/12/2008	€ / R On 12-December-08	9.00	Call	Currency Future	24	25	24	25	0.00
05/12/2008	€ / R On 12-December-08	8.75	Call	Currency Future	24	25	24	25	0.00
05/12/2008	€ / R On 12-December-08	8.50	Call	Currency Future	24	25	24	25	0.00
05/12/2008	€ / R On 12-December-08	8.25	Call	Currency Future	24	25	24	25	0.00
05/12/2008	€ / R On 12-December-08	8.00	Call	Currency Future	24	25	24	25	0.00
05/12/2008	€ / R On 12-December-08	7.75	Call	Currency Future	24	25	24	25	0.00
05/12/2008	€ / R On 12-December-08	7.50	Call	Currency Future	24	25	24	25	0.00
05/12/2008	€ / R On 12-December-08	7.00	Call	Currency Future	24	25	24	25	0.00
05/12/2008	€ / R On 12-December-08	6.75	Call	Currency Future	24	25	24	25	0.00
05/12/2008	€ / R On 12-December-08	6.50	Call	Currency Future	24	25	24	25	0.00
05/12/2008	€ / R On 12-December-08	6.25	Call	Currency Future	24	25	24	25	0.00
05/12/2008	€ / R On 12-December-08	7.25	Call	Currency Future	24	25	24	25	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	€ / R On 12-December-08	9.00	Put	Currency Future	1148	1363	1148	1363	0.00
05/12/2008	€ / R On 12-December-08	8.75	Put	Currency Future	1148	1363	1148	1363	0.00
05/12/2008	€ / R On 12-December-08	8.50	Put	Currency Future	1148	1363	1148	1363	0.00
05/12/2008	€ / R On 12-December-08	8.25	Put	Currency Future	1148	1363	1148	1363	0.00
05/12/2008	€ / R On 12-December-08	8.00	Put	Currency Future	1148	1363	1148	1363	0.00
05/12/2008	€ / R On 12-December-08	7.75	Put	Currency Future	1148	1363	1148	1363	0.00
05/12/2008	€ / R On 12-December-08	7.50	Put	Currency Future	1148	1363	1148	1363	0.00
05/12/2008	€ / R On 12-December-08	7.00	Put	Currency Future	1148	1363	1148	1363	0.00
05/12/2008	€ / R On 12-December-08	6.75	Put	Currency Future	1148	1363	1148	1363	0.00
05/12/2008	€ / R On 12-December-08	6.50	Put	Currency Future	1148	1363	1148	1363	0.00
05/12/2008	€ / R On 12-December-08	6.25	Put	Currency Future	1148	1363	1148	1363	0.00
05/12/2008	€ / R On 12-December-08	7.25	Put	Currency Future	1148	1363	1148	1363	0.00
05/12/2008	€ / R On 12-December-08	9.25	Call	Currency Future	8	9	8	9	0.00
05/12/2008	€ / R On 12-December-08	9.00	Call	Currency Future	8	9	8	9	0.00
05/12/2008	€ / R On 12-December-08	8.75	Call	Currency Future	8	9	8	9	0.00
05/12/2008	€ / R On 12-December-08	8.50	Call	Currency Future	8	9	8	9	0.00
05/12/2008	€ / R On 12-December-08	8.25	Call	Currency Future	8	9	8	9	0.00
05/12/2008	€ / R On 12-December-08	8.00	Call	Currency Future	8	9	8	9	0.00
05/12/2008	€ / R On 12-December-08	7.50	Call	Currency Future	8	9	8	9	0.00
05/12/2008	€ / R On 12-December-08	7.25	Call	Currency Future	8	9	8	9	0.00
05/12/2008	€ / R On 12-December-08	7.00	Call	Currency Future	8	9	8	9	0.00
05/12/2008	€ / R On 12-December-08	6.75	Call	Currency Future	8	9	8	9	0.00
05/12/2008	€ / R On 12-December-08	6.50	Call	Currency Future	8	9	8	9	0.00
05/12/2008	€ / R On 12-December-08	7.75	Call	Currency Future	8	9	8	9	0.00
05/12/2008	€ / R On 12-December-08	9.25	Put	Currency Future	1932	2147	1932	2147	0.00
05/12/2008	€ / R On 12-December-08	9.00	Put	Currency Future	1932	2147	1932	2147	0.00
05/12/2008	€ / R On 12-December-08	8.75	Put	Currency Future	1932	2147	1932	2147	0.00
05/12/2008	€ / R On 12-December-08	8.50	Put	Currency Future	1932	2147	1932	2147	0.00
05/12/2008	€ / R On 12-December-08	8.25	Put	Currency Future	1932	2147	1932	2147	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	€ / R On 12-December-08	8.00	Put	Currency Future	1932	2147	1932	2147	0.00
05/12/2008	€ / R On 12-December-08	7.50	Put	Currency Future	1932	2147	1932	2147	0.00
05/12/2008	€ / R On 12-December-08	7.25	Put	Currency Future	1932	2147	1932	2147	0.00
05/12/2008	€ / R On 12-December-08	7.00	Put	Currency Future	1932	2147	1932	2147	0.00
05/12/2008	€ / R On 12-December-08	6.75	Put	Currency Future	1932	2147	1932	2147	0.00
05/12/2008	€ / R On 12-December-08	6.50	Put	Currency Future	1932	2147	1932	2147	0.00
05/12/2008	€ / R On 12-December-08	7.75	Put	Currency Future	1932	2147	1932	2147	0.00
05/12/2008	€ / R On 12-December-08	9.00	Call	Currency Future	3	4	3	4	0.00
05/12/2008	€ / R On 12-December-08	8.75	Call	Currency Future	3	4	3	4	0.00
05/12/2008	€ / R On 12-December-08	8.50	Call	Currency Future	3	4	3	4	0.00
05/12/2008	€ / R On 12-December-08	8.25	Call	Currency Future	3	4	3	4	0.00
05/12/2008	€ / R On 12-December-08	7.75	Call	Currency Future	3	4	3	4	0.00
05/12/2008	€ / R On 12-December-08	7.50	Call	Currency Future	3	4	3	4	0.00
05/12/2008	€ / R On 12-December-08	7.25	Call	Currency Future	3	4	3	4	0.00
05/12/2008	€ / R On 12-December-08	7.00	Call	Currency Future	3	4	3	4	0.00
05/12/2008	€ / R On 12-December-08	8.00	Call	Currency Future	3	4	3	4	0.00
05/12/2008	€ / R On 12-December-08	9.00	Put	Currency Future	2727	2942	2727	2942	0.00
05/12/2008	€ / R On 12-December-08	8.75	Put	Currency Future	2727	2942	2727	2942	0.00
05/12/2008	€ / R On 12-December-08	8.50	Put	Currency Future	2727	2942	2727	2942	0.00
05/12/2008	€ / R On 12-December-08	8.25	Put	Currency Future	2727	2942	2727	2942	0.00
05/12/2008	€ / R On 12-December-08	7.75	Put	Currency Future	2727	2942	2727	2942	0.00
05/12/2008	€ / R On 12-December-08	7.50	Put	Currency Future	2727	2942	2727	2942	0.00
05/12/2008	€ / R On 12-December-08	7.25	Put	Currency Future	2727	2942	2727	2942	0.00
05/12/2008	€ / R On 12-December-08	7.00	Put	Currency Future	2727	2942	2727	2942	0.00
05/12/2008	€ / R On 12-December-08	8.00	Put	Currency Future	2727	2942	2727	2942	0.00
05/12/2008	€ / R On 12-December-08	8.00	Call	Currency Future	1	1	1	1	0.00
05/12/2008	€ / R On 12-December-08	8.00	Put	Currency Future	3525	3739	3525	3739	0.00
05/12/2008	€ / R On 16-March-09	8.00	Call	Currency Future	2876	2680	2876	2680	0.00
05/12/2008	€ / R On 16-March-09	8.00	Put	Currency Future	35	38	35	38	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	€ / R On 16-March-09	230.00	Call	Currency Future	2110	1925	2110	1925	0.00
05/12/2008	€ / R On 16-March-09	230.00	Put	Currency Future	69	83	69	83	0.00
05/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	438	398	438	398	0.00
05/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	1596	1756	1596	1756	0.00
05/12/2008	€ / R On 16-March-09	7.75	Call	Currency Future	317	289	317	289	0.00
05/12/2008	€ / R On 16-March-09	7.75	Put	Currency Future	2275	2447	2275	2447	0.00
05/12/2008	€ / R On 16-March-09	8.00	Call	Currency Future	161	141	161	141	0.00
05/12/2008	€ / R On 16-March-09	8.00	Put	Currency Future	3719	3899	3719	3899	0.00
05/12/2008	€ / R On 12-December-08	230.00	Call	Currency Future	3676	3462	3676	3462	0.00
05/12/2008	€ / R On 12-December-08	230.00	Put	Currency Future	0	0	0	0	0.00
05/12/2008	€ / R On 16-March-09	9.25	Call	Currency Future	2827	2631	2827	2631	0.00
05/12/2008	€ / R On 16-March-09	9.00	Call	Currency Future	2827	2631	2827	2631	0.00
05/12/2008	€ / R On 16-March-09	8.75	Call	Currency Future	2827	2631	2827	2631	0.00
05/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	2827	2631	2827	2631	0.00
05/12/2008	€ / R On 16-March-09	8.25	Call	Currency Future	2827	2631	2827	2631	0.00
05/12/2008	€ / R On 16-March-09	8.00	Call	Currency Future	2827	2631	2827	2631	0.00
05/12/2008	€ / R On 16-March-09	7.75	Call	Currency Future	2827	2631	2827	2631	0.00
05/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	2827	2631	2827	2631	0.00
05/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	2827	2631	2827	2631	0.00
05/12/2008	€ / R On 16-March-09	7.00	Call	Currency Future	2827	2631	2827	2631	0.00
05/12/2008	€ / R On 16-March-09	6.75	Call	Currency Future	2827	2631	2827	2631	0.00
05/12/2008	€ / R On 16-March-09	9.25	Put	Currency Future	36	39	36	39	0.00
05/12/2008	€ / R On 16-March-09	9.00	Put	Currency Future	36	39	36	39	0.00
05/12/2008	€ / R On 16-March-09	8.75	Put	Currency Future	36	39	36	39	0.00
05/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	36	39	36	39	0.00
05/12/2008	€ / R On 16-March-09	8.25	Put	Currency Future	36	39	36	39	0.00
05/12/2008	€ / R On 16-March-09	8.00	Put	Currency Future	36	39	36	39	0.00
05/12/2008	€ / R On 16-March-09	7.75	Put	Currency Future	36	39	36	39	0.00
05/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	36	39	36	39	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	36	39	36	39	0.00
05/12/2008	€ / R On 16-March-09	7.00	Put	Currency Future	36	39	36	39	0.00
05/12/2008	€ / R On 16-March-09	6.75	Put	Currency Future	36	39	36	39	0.00
05/12/2008	€ / R On 16-March-09	9.25	Call	Currency Future	613	550	613	550	0.00
05/12/2008	€ / R On 16-March-09	9.00	Call	Currency Future	613	550	613	550	0.00
05/12/2008	€ / R On 16-March-09	8.75	Call	Currency Future	613	550	613	550	0.00
05/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	613	550	613	550	0.00
05/12/2008	€ / R On 16-March-09	8.25	Call	Currency Future	613	550	613	550	0.00
05/12/2008	€ / R On 16-March-09	8.00	Call	Currency Future	613	550	613	550	0.00
05/12/2008	€ / R On 16-March-09	7.75	Call	Currency Future	613	550	613	550	0.00
05/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	613	550	613	550	0.00
05/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	613	550	613	550	0.00
05/12/2008	€ / R On 16-March-09	7.00	Call	Currency Future	613	550	613	550	0.00
05/12/2008	€ / R On 16-March-09	9.25	Put	Currency Future	1021	1158	1021	1158	0.00
05/12/2008	€ / R On 16-March-09	9.00	Put	Currency Future	1021	1158	1021	1158	0.00
05/12/2008	€ / R On 16-March-09	8.75	Put	Currency Future	1021	1158	1021	1158	0.00
05/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	1021	1158	1021	1158	0.00
05/12/2008	€ / R On 16-March-09	8.25	Put	Currency Future	1021	1158	1021	1158	0.00
05/12/2008	€ / R On 16-March-09	8.00	Put	Currency Future	1021	1158	1021	1158	0.00
05/12/2008	€ / R On 16-March-09	7.75	Put	Currency Future	1021	1158	1021	1158	0.00
05/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	1021	1158	1021	1158	0.00
05/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	1021	1158	1021	1158	0.00
05/12/2008	€ / R On 16-March-09	7.00	Put	Currency Future	1021	1158	1021	1158	0.00
05/12/2008	€ / R On 16-March-09	8.55	Call	Currency Future	310	283	310	283	0.00
05/12/2008	€ / R On 16-March-09	8.45	Call	Currency Future	310	283	310	283	0.00
05/12/2008	€ / R On 16-March-09	9.25	Call	Currency Future	310	283	310	283	0.00
05/12/2008	€ / R On 16-March-09	9.00	Call	Currency Future	310	283	310	283	0.00
05/12/2008	€ / R On 16-March-09	8.75	Call	Currency Future	310	283	310	283	0.00
05/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	310	283	310	283	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	€ / R On 16-March-09	8.25	Call	Currency Future	310	283	310	283	0.00
05/12/2008	€ / R On 16-March-09	8.00	Call	Currency Future	310	283	310	283	0.00
05/12/2008	€ / R On 16-March-09	7.75	Call	Currency Future	310	283	310	283	0.00
05/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	310	283	310	283	0.00
05/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	310	283	310	283	0.00
05/12/2008	€ / R On 16-March-09	7.00	Call	Currency Future	310	283	310	283	0.00
05/12/2008	€ / R On 16-March-09	8.55	Put	Currency Future	2319	2491	2319	2491	0.00
05/12/2008	€ / R On 16-March-09	8.45	Put	Currency Future	2319	2491	2319	2491	0.00
05/12/2008	€ / R On 16-March-09	9.25	Put	Currency Future	2319	2491	2319	2491	0.00
05/12/2008	€ / R On 16-March-09	9.00	Put	Currency Future	2319	2491	2319	2491	0.00
05/12/2008	€ / R On 16-March-09	8.75	Put	Currency Future	2319	2491	2319	2491	0.00
05/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	2319	2491	2319	2491	0.00
05/12/2008	€ / R On 16-March-09	8.25	Put	Currency Future	2319	2491	2319	2491	0.00
05/12/2008	€ / R On 16-March-09	8.00	Put	Currency Future	2319	2491	2319	2491	0.00
05/12/2008	€ / R On 16-March-09	7.75	Put	Currency Future	2319	2491	2319	2491	0.00
05/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	2319	2491	2319	2491	0.00
05/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	2319	2491	2319	2491	0.00
05/12/2008	€ / R On 16-March-09	7.00	Put	Currency Future	2319	2491	2319	2491	0.00
05/12/2008	€ / R On 16-March-09	9.00	Call	Currency Future	228	210	228	210	0.00
05/12/2008	€ / R On 16-March-09	8.75	Call	Currency Future	228	210	228	210	0.00
05/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	228	210	228	210	0.00
05/12/2008	€ / R On 16-March-09	8.25	Call	Currency Future	228	210	228	210	0.00
05/12/2008	€ / R On 16-March-09	8.00	Call	Currency Future	228	210	228	210	0.00
05/12/2008	€ / R On 16-March-09	7.75	Call	Currency Future	228	210	228	210	0.00
05/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	228	210	228	210	0.00
05/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	228	210	228	210	0.00
05/12/2008	€ / R On 16-March-09	7.00	Call	Currency Future	228	210	228	210	0.00
05/12/2008	€ / R On 16-March-09	6.75	Call	Currency Future	228	210	228	210	0.00
05/12/2008	€ / R On 16-March-09	6.50	Call	Currency Future	228	210	228	210	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	€ / R On 16-March-09	9.00	Put	Currency Future	3037	3218	3037	3218	0.00
05/12/2008	€ / R On 16-March-09	8.75	Put	Currency Future	3037	3218	3037	3218	0.00
05/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	3037	3218	3037	3218	0.00
05/12/2008	€ / R On 16-March-09	8.25	Put	Currency Future	3037	3218	3037	3218	0.00
05/12/2008	€ / R On 16-March-09	8.00	Put	Currency Future	3037	3218	3037	3218	0.00
05/12/2008	€ / R On 16-March-09	7.75	Put	Currency Future	3037	3218	3037	3218	0.00
05/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	3037	3218	3037	3218	0.00
05/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	3037	3218	3037	3218	0.00
05/12/2008	€ / R On 16-March-09	7.00	Put	Currency Future	3037	3218	3037	3218	0.00
05/12/2008	€ / R On 16-March-09	6.75	Put	Currency Future	3037	3218	3037	3218	0.00
05/12/2008	€ / R On 16-March-09	6.50	Put	Currency Future	3037	3218	3037	3218	0.00
05/12/2008	€ / R On 12-June-09	8.20	Call	Currency Future	1235	1125	1235	1125	0.00
05/12/2008	€ / R On 12-June-09	8.30	Call	Currency Future	1235	1125	1235	1125	0.00
05/12/2008	€ / R On 12-June-09	9.25	Call	Currency Future	1235	1125	1235	1125	0.00
05/12/2008	€ / R On 12-June-09	9.00	Call	Currency Future	1235	1125	1235	1125	0.00
05/12/2008	€ / R On 12-June-09	8.75	Call	Currency Future	1235	1125	1235	1125	0.00
05/12/2008	€ / R On 12-June-09	8.50	Call	Currency Future	1235	1125	1235	1125	0.00
05/12/2008	€ / R On 12-June-09	8.25	Call	Currency Future	1235	1125	1235	1125	0.00
05/12/2008	€ / R On 12-June-09	8.00	Call	Currency Future	1235	1125	1235	1125	0.00
05/12/2008	€ / R On 12-June-09	7.75	Call	Currency Future	1235	1125	1235	1125	0.00
05/12/2008	€ / R On 12-June-09	7.50	Call	Currency Future	1235	1125	1235	1125	0.00
05/12/2008	€ / R On 12-June-09	7.25	Call	Currency Future	1235	1125	1235	1125	0.00
05/12/2008	€ / R On 12-June-09	7.00	Call	Currency Future	1235	1125	1235	1125	0.00
05/12/2008	€ / R On 12-June-09	6.75	Call	Currency Future	1235	1125	1235	1125	0.00
05/12/2008	€ / R On 12-June-09	8.20	Put	Currency Future	674	753	674	753	0.00
05/12/2008	€ / R On 12-June-09	8.30	Put	Currency Future	674	753	674	753	0.00
05/12/2008	€ / R On 12-June-09	9.25	Put	Currency Future	674	753	674	753	0.00
05/12/2008	€ / R On 12-June-09	9.00	Put	Currency Future	674	753	674	753	0.00
05/12/2008	€ / R On 12-June-09	8.75	Put	Currency Future	674	753	674	753	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	€ / R On 12-June-09	8.50	Put	Currency Future	674	753	674	753	0.00
05/12/2008	€ / R On 12-June-09	8.25	Put	Currency Future	674	753	674	753	0.00
05/12/2008	€ / R On 12-June-09	8.00	Put	Currency Future	674	753	674	753	0.00
05/12/2008	€ / R On 12-June-09	7.75	Put	Currency Future	674	753	674	753	0.00
05/12/2008	€ / R On 12-June-09	7.50	Put	Currency Future	674	753	674	753	0.00
05/12/2008	€ / R On 12-June-09	7.25	Put	Currency Future	674	753	674	753	0.00
05/12/2008	€ / R On 12-June-09	7.00	Put	Currency Future	674	753	674	753	0.00
05/12/2008	€ / R On 12-June-09	6.75	Put	Currency Future	674	753	674	753	0.00
05/12/2008	€ / R On 12-December-08	8.00	Call	Currency Future	3726	3512	3726	3512	0.00
05/12/2008	€ / R On 12-December-08	8.00	Put	Currency Future	0	0	0	0	0.00
05/12/2008	€ / R On 12-December-08	8.60	Call	Currency Future	2926	2712	2926	2712	0.00
05/12/2008	€ / R On 12-December-08	8.55	Call	Currency Future	2926	2712	2926	2712	0.00
05/12/2008	€ / R On 12-December-08	8.45	Call	Currency Future	2926	2712	2926	2712	0.00
05/12/2008	€ / R On 12-December-08	8.50	Call	Currency Future	2926	2712	2926	2712	0.00
05/12/2008	€ / R On 12-December-08	8.25	Call	Currency Future	2926	2712	2926	2712	0.00
05/12/2008	€ / R On 12-December-08	8.00	Call	Currency Future	2926	2712	2926	2712	0.00
05/12/2008	€ / R On 12-December-08	8.60	Put	Currency Future	0	0	0	0	0.00
05/12/2008	€ / R On 12-December-08	8.55	Put	Currency Future	0	0	0	0	0.00
05/12/2008	€ / R On 12-December-08	8.45	Put	Currency Future	0	0	0	0	0.00
05/12/2008	€ / R On 12-December-08	8.50	Put	Currency Future	0	0	0	0	0.00
05/12/2008	€ / R On 12-December-08	8.25	Put	Currency Future	0	0	0	0	0.00
05/12/2008	€ / R On 12-December-08	8.00	Put	Currency Future	0	0	0	0	0.00
05/12/2008	€ / R On 12-December-08	8.65	Call	Currency Future	2576	2364	2576	2364	0.00
05/12/2008	€ / R On 12-December-08	8.60	Call	Currency Future	2576	2364	2576	2364	0.00
05/12/2008	€ / R On 12-December-08	8.55	Call	Currency Future	2576	2364	2576	2364	0.00
05/12/2008	€ / R On 12-December-08	8.45	Call	Currency Future	2576	2364	2576	2364	0.00
05/12/2008	€ / R On 12-December-08	9.75	Call	Currency Future	2576	2364	2576	2364	0.00
05/12/2008	€ / R On 12-December-08	9.50	Call	Currency Future	2576	2364	2576	2364	0.00
05/12/2008	€ / R On 12-December-08	9.25	Call	Currency Future	2576	2364	2576	2364	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	€ / R On 12-December-08	9.00	Call	Currency Future	2576	2364	2576	2364	0.00
05/12/2008	€ / R On 12-December-08	8.75	Call	Currency Future	2576	2364	2576	2364	0.00
05/12/2008	€ / R On 12-December-08	8.50	Call	Currency Future	2576	2364	2576	2364	0.00
05/12/2008	€ / R On 12-December-08	8.25	Call	Currency Future	2576	2364	2576	2364	0.00
05/12/2008	€ / R On 12-December-08	8.00	Call	Currency Future	2576	2364	2576	2364	0.00
05/12/2008	€ / R On 12-December-08	7.75	Call	Currency Future	2576	2364	2576	2364	0.00
05/12/2008	€ / R On 12-December-08	7.50	Call	Currency Future	2576	2364	2576	2364	0.00
05/12/2008	€ / R On 12-December-08	7.25	Call	Currency Future	2576	2364	2576	2364	0.00
05/12/2008	€ / R On 12-December-08	7.00	Call	Currency Future	2576	2364	2576	2364	0.00
05/12/2008	€ / R On 12-December-08	6.75	Call	Currency Future	2576	2364	2576	2364	0.00
05/12/2008	€ / R On 12-December-08	8.65	Put	Currency Future	1	3	1	3	0.00
05/12/2008	€ / R On 12-December-08	8.60	Put	Currency Future	1	3	1	3	0.00
05/12/2008	€ / R On 12-December-08	8.55	Put	Currency Future	1	3	1	3	0.00
05/12/2008	€ / R On 12-December-08	8.45	Put	Currency Future	1	3	1	3	0.00
05/12/2008	€ / R On 12-December-08	9.75	Put	Currency Future	1	3	1	3	0.00
05/12/2008	€ / R On 12-December-08	9.50	Put	Currency Future	1	3	1	3	0.00
05/12/2008	€ / R On 12-December-08	9.25	Put	Currency Future	1	3	1	3	0.00
05/12/2008	€ / R On 12-December-08	9.00	Put	Currency Future	1	3	1	3	0.00
05/12/2008	€ / R On 12-December-08	8.75	Put	Currency Future	1	3	1	3	0.00
05/12/2008	€ / R On 12-December-08	8.50	Put	Currency Future	1	3	1	3	0.00
05/12/2008	€ / R On 12-December-08	8.25	Put	Currency Future	1	3	1	3	0.00
05/12/2008	€ / R On 12-December-08	8.00	Put	Currency Future	1	3	1	3	0.00
05/12/2008	€ / R On 12-December-08	7.75	Put	Currency Future	1	3	1	3	0.00
05/12/2008	€ / R On 12-December-08	7.50	Put	Currency Future	1	3	1	3	0.00
05/12/2008	€ / R On 12-December-08	7.25	Put	Currency Future	1	3	1	3	0.00
05/12/2008	€ / R On 12-December-08	7.00	Put	Currency Future	1	3	1	3	0.00
05/12/2008	€ / R On 12-December-08	6.75	Put	Currency Future	1	3	1	3	0.00
05/12/2008	€ / R On 12-December-08	9.55	Call	Currency Future	16	17	16	17	0.00
05/12/2008	€ / R On 12-December-08	8.40	Call	Currency Future	16	17	16	17	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	€ / R On 12-December-08	7.90	Call	Currency Future	16	17	16	17	0.00
05/12/2008	€ / R On 12-December-08	8.65	Call	Currency Future	16	17	16	17	0.00
05/12/2008	€ / R On 12-December-08	8.55	Call	Currency Future	16	17	16	17	0.00
05/12/2008	€ / R On 12-December-08	8.60	Call	Currency Future	16	17	16	17	0.00
05/12/2008	€ / R On 12-December-08	9.75	Call	Currency Future	16	17	16	17	0.00
05/12/2008	€ / R On 12-December-08	9.50	Call	Currency Future	16	17	16	17	0.00
05/12/2008	€ / R On 12-December-08	9.25	Call	Currency Future	16	17	16	17	0.00
05/12/2008	€ / R On 12-December-08	9.00	Call	Currency Future	16	17	16	17	0.00
05/12/2008	€ / R On 12-December-08	8.75	Call	Currency Future	16	17	16	17	0.00
05/12/2008	€ / R On 12-December-08	8.50	Call	Currency Future	16	17	16	17	0.00
05/12/2008	€ / R On 12-December-08	8.25	Call	Currency Future	16	17	16	17	0.00
05/12/2008	€ / R On 12-December-08	8.00	Call	Currency Future	16	17	16	17	0.00
05/12/2008	€ / R On 12-December-08	7.75	Call	Currency Future	16	17	16	17	0.00
05/12/2008	€ / R On 12-December-08	7.50	Call	Currency Future	16	17	16	17	0.00
05/12/2008	€ / R On 12-December-08	7.25	Call	Currency Future	16	17	16	17	0.00
05/12/2008	€ / R On 12-December-08	7.00	Call	Currency Future	16	17	16	17	0.00
05/12/2008	€ / R On 12-December-08	9.55	Put	Currency Future	1440	1655	1440	1655	0.00
05/12/2008	€ / R On 12-December-08	8.40	Put	Currency Future	1440	1655	1440	1655	0.00
05/12/2008	€ / R On 12-December-08	7.90	Put	Currency Future	1440	1655	1440	1655	0.00
05/12/2008	€ / R On 12-December-08	8.65	Put	Currency Future	1440	1655	1440	1655	0.00
05/12/2008	€ / R On 12-December-08	8.55	Put	Currency Future	1440	1655	1440	1655	0.00
05/12/2008	€ / R On 12-December-08	8.60	Put	Currency Future	1440	1655	1440	1655	0.00
05/12/2008	€ / R On 12-December-08	9.75	Put	Currency Future	1440	1655	1440	1655	0.00
05/12/2008	€ / R On 12-December-08	9.50	Put	Currency Future	1440	1655	1440	1655	0.00
05/12/2008	€ / R On 12-December-08	9.25	Put	Currency Future	1440	1655	1440	1655	0.00
05/12/2008	€ / R On 12-December-08	9.00	Put	Currency Future	1440	1655	1440	1655	0.00
05/12/2008	€ / R On 12-December-08	8.75	Put	Currency Future	1440	1655	1440	1655	0.00
05/12/2008	€ / R On 12-December-08	8.50	Put	Currency Future	1440	1655	1440	1655	0.00
05/12/2008	€ / R On 12-December-08	8.25	Put	Currency Future	1440	1655	1440	1655	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	€ / R On 12-December-08	8.00	Put	Currency Future	1440	1655	1440	1655	0.00
05/12/2008	€ / R On 12-December-08	7.75	Put	Currency Future	1440	1655	1440	1655	0.00
05/12/2008	€ / R On 12-December-08	7.50	Put	Currency Future	1440	1655	1440	1655	0.00
05/12/2008	€ / R On 12-December-08	7.25	Put	Currency Future	1440	1655	1440	1655	0.00
05/12/2008	€ / R On 12-December-08	7.00	Put	Currency Future	1440	1655	1440	1655	0.00
05/12/2008	€ / R On 16-March-09	8.30	Call	Currency Future	3364	3171	3364	3171	0.00
05/12/2008	€ / R On 16-March-09	8.20	Call	Currency Future	3364	3171	3364	3171	0.00
05/12/2008	€ / R On 16-March-09	6.75	Call	Currency Future	3364	3171	3364	3171	0.00
05/12/2008	€ / R On 16-March-09	6.50	Call	Currency Future	3364	3171	3364	3171	0.00
05/12/2008	€ / R On 16-March-09	9.00	Call	Currency Future	3364	3171	3364	3171	0.00
05/12/2008	€ / R On 16-March-09	8.75	Call	Currency Future	3364	3171	3364	3171	0.00
05/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	3364	3171	3364	3171	0.00
05/12/2008	€ / R On 16-March-09	8.25	Call	Currency Future	3364	3171	3364	3171	0.00
05/12/2008	€ / R On 16-March-09	8.00	Call	Currency Future	3364	3171	3364	3171	0.00
05/12/2008	€ / R On 16-March-09	7.75	Call	Currency Future	3364	3171	3364	3171	0.00
05/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	3364	3171	3364	3171	0.00
05/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	3364	3171	3364	3171	0.00
05/12/2008	€ / R On 16-March-09	7.00	Call	Currency Future	3364	3171	3364	3171	0.00
05/12/2008	€ / R On 16-March-09	8.30	Put	Currency Future	22	29	22	29	0.00
05/12/2008	€ / R On 16-March-09	8.20	Put	Currency Future	22	29	22	29	0.00
05/12/2008	€ / R On 16-March-09	6.75	Put	Currency Future	22	29	22	29	0.00
05/12/2008	€ / R On 16-March-09	6.50	Put	Currency Future	22	29	22	29	0.00
05/12/2008	€ / R On 16-March-09	9.00	Put	Currency Future	22	29	22	29	0.00
05/12/2008	€ / R On 16-March-09	8.75	Put	Currency Future	22	29	22	29	0.00
05/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	22	29	22	29	0.00
05/12/2008	€ / R On 16-March-09	8.25	Put	Currency Future	22	29	22	29	0.00
05/12/2008	€ / R On 16-March-09	8.00	Put	Currency Future	22	29	22	29	0.00
05/12/2008	€ / R On 16-March-09	7.75	Put	Currency Future	22	29	22	29	0.00
05/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	22	29	22	29	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	22	29	22	29	0.00
05/12/2008	€ / R On 16-March-09	7.00	Put	Currency Future	22	29	22	29	0.00
05/12/2008	€ / R On 16-March-09	8.30	Call	Currency Future	2583	2389	2583	2389	0.00
05/12/2008	€ / R On 16-March-09	8.20	Call	Currency Future	2583	2389	2583	2389	0.00
05/12/2008	€ / R On 16-March-09	9.00	Call	Currency Future	2583	2389	2583	2389	0.00
05/12/2008	€ / R On 16-March-09	8.75	Call	Currency Future	2583	2389	2583	2389	0.00
05/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	2583	2389	2583	2389	0.00
05/12/2008	€ / R On 16-March-09	8.25	Call	Currency Future	2583	2389	2583	2389	0.00
05/12/2008	€ / R On 16-March-09	8.00	Call	Currency Future	2583	2389	2583	2389	0.00
05/12/2008	€ / R On 16-March-09	7.75	Call	Currency Future	2583	2389	2583	2389	0.00
05/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	2583	2389	2583	2389	0.00
05/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	2583	2389	2583	2389	0.00
05/12/2008	€ / R On 16-March-09	7.00	Call	Currency Future	2583	2389	2583	2389	0.00
05/12/2008	€ / R On 16-March-09	6.75	Call	Currency Future	2583	2389	2583	2389	0.00
05/12/2008	€ / R On 16-March-09	6.50	Call	Currency Future	2583	2389	2583	2389	0.00
05/12/2008	€ / R On 16-March-09	8.30	Put	Currency Future	41	47	41	47	0.00
05/12/2008	€ / R On 16-March-09	8.20	Put	Currency Future	41	47	41	47	0.00
05/12/2008	€ / R On 16-March-09	9.00	Put	Currency Future	41	47	41	47	0.00
05/12/2008	€ / R On 16-March-09	8.75	Put	Currency Future	41	47	41	47	0.00
05/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	41	47	41	47	0.00
05/12/2008	€ / R On 16-March-09	8.25	Put	Currency Future	41	47	41	47	0.00
05/12/2008	€ / R On 16-March-09	8.00	Put	Currency Future	41	47	41	47	0.00
05/12/2008	€ / R On 16-March-09	7.75	Put	Currency Future	41	47	41	47	0.00
05/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	41	47	41	47	0.00
05/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	41	47	41	47	0.00
05/12/2008	€ / R On 16-March-09	7.00	Put	Currency Future	41	47	41	47	0.00
05/12/2008	€ / R On 16-March-09	6.75	Put	Currency Future	41	47	41	47	0.00
05/12/2008	€ / R On 16-March-09	6.50	Put	Currency Future	41	47	41	47	0.00
05/12/2008	€ / R On 16-March-09	8.60	Call	Currency Future	545	492	545	492	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	€ / R On 16-March-09	8.55	Call	Currency Future	545	492	545	492	0.00
05/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	545	492	545	492	0.00
05/12/2008	€ / R On 16-March-09	8.25	Call	Currency Future	545	492	545	492	0.00
05/12/2008	€ / R On 16-March-09	8.00	Call	Currency Future	545	492	545	492	0.00
05/12/2008	€ / R On 16-March-09	7.75	Call	Currency Future	545	492	545	492	0.00
05/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	545	492	545	492	0.00
05/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	545	492	545	492	0.00
05/12/2008	€ / R On 16-March-09	7.00	Call	Currency Future	545	492	545	492	0.00
05/12/2008	€ / R On 16-March-09	6.75	Call	Currency Future	545	492	545	492	0.00
05/12/2008	€ / R On 16-March-09	6.50	Call	Currency Future	545	492	545	492	0.00
05/12/2008	€ / R On 16-March-09	6.25	Call	Currency Future	545	492	545	492	0.00
05/12/2008	€ / R On 16-March-09	6.00	Call	Currency Future	545	492	545	492	0.00
05/12/2008	€ / R On 16-March-09	8.60	Put	Currency Future	1204	1349	1204	1349	0.00
05/12/2008	€ / R On 16-March-09	8.55	Put	Currency Future	1204	1349	1204	1349	0.00
05/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	1204	1349	1204	1349	0.00
05/12/2008	€ / R On 16-March-09	8.25	Put	Currency Future	1204	1349	1204	1349	0.00
05/12/2008	€ / R On 16-March-09	8.00	Put	Currency Future	1204	1349	1204	1349	0.00
05/12/2008	€ / R On 16-March-09	7.75	Put	Currency Future	1204	1349	1204	1349	0.00
05/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	1204	1349	1204	1349	0.00
05/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	1204	1349	1204	1349	0.00
05/12/2008	€ / R On 16-March-09	7.00	Put	Currency Future	1204	1349	1204	1349	0.00
05/12/2008	€ / R On 16-March-09	6.75	Put	Currency Future	1204	1349	1204	1349	0.00
05/12/2008	€ / R On 16-March-09	6.50	Put	Currency Future	1204	1349	1204	1349	0.00
05/12/2008	€ / R On 16-March-09	6.25	Put	Currency Future	1204	1349	1204	1349	0.00
05/12/2008	€ / R On 16-March-09	6.00	Put	Currency Future	1204	1349	1204	1349	0.00
05/12/2008	€ / R On 12-December-08	7.25	Call	Currency Future	3276	3062	3276	3062	0.00
05/12/2008	€ / R On 12-December-08	7.25	Put	Currency Future	0	0	0	0	0.00
05/12/2008	€ / R On 12-December-08	7.25	Call	Currency Future	14	15	14	15	0.00
05/12/2008	€ / R On 12-December-08	7.25	Put	Currency Future	1538	1753	1538	1753	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	€ / R On 12-December-08	7.25	Call	Currency Future	5	6	5	6	0.00
05/12/2008	€ / R On 12-December-08	7.25	Put	Currency Future	2329	2544	2329	2544	0.00
05/12/2008	€ / R On 12-December-08	7.25	Call	Currency Future	2	2	2	2	0.00
05/12/2008	€ / R On 12-December-08	7.25	Put	Currency Future	3126	3340	3126	3340	0.00
05/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	3268	3073	3268	3073	0.00
05/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	26	30	26	30	0.00
05/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	2485	2295	2485	2295	0.00
05/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	43	52	43	52	0.00
05/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	521	470	521	470	0.00
05/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	1279	1428	1279	1428	0.00
05/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	271	248	271	248	0.00
05/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	2629	2806	2629	2806	0.00
05/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	201	179	201	179	0.00
05/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	3360	3537	3360	3537	0.00
05/12/2008	€ / R On 12-December-08	9.00	Call	Currency Future	12	12	12	12	0.00
05/12/2008	€ / R On 12-December-08	8.50	Call	Currency Future	12	12	12	12	0.00
05/12/2008	€ / R On 12-December-08	8.80	Call	Currency Future	12	12	12	12	0.00
05/12/2008	€ / R On 12-December-08	8.70	Call	Currency Future	12	12	12	12	0.00
05/12/2008	€ / R On 12-December-08	8.75	Call	Currency Future	12	12	12	12	0.00
05/12/2008	€ / R On 12-December-08	9.00	Put	Currency Future	1686	1900	1686	1900	0.00
05/12/2008	€ / R On 12-December-08	8.50	Put	Currency Future	1686	1900	1686	1900	0.00
05/12/2008	€ / R On 12-December-08	8.80	Put	Currency Future	1686	1900	1686	1900	0.00
05/12/2008	€ / R On 12-December-08	8.70	Put	Currency Future	1686	1900	1686	1900	0.00
05/12/2008	€ / R On 12-December-08	8.75	Put	Currency Future	1686	1900	1686	1900	0.00
05/12/2008	€ / R On 16-March-09	8.00	Call	Currency Future	3122	2925	3122	2925	0.00
05/12/2008	€ / R On 16-March-09	7.50	Call	Currency Future	3122	2925	3122	2925	0.00
05/12/2008	€ / R On 16-March-09	9.00	Call	Currency Future	3122	2925	3122	2925	0.00
05/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	3122	2925	3122	2925	0.00
05/12/2008	€ / R On 16-March-09	8.80	Call	Currency Future	3122	2925	3122	2925	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	€ / R On 16-March-09	8.70	Call	Currency Future	3122	2925	3122	2925	0.00
05/12/2008	€ / R On 16-March-09	8.75	Call	Currency Future	3122	2925	3122	2925	0.00
05/12/2008	€ / R On 16-March-09	8.00	Put	Currency Future	30	33	30	33	0.00
05/12/2008	€ / R On 16-March-09	7.50	Put	Currency Future	30	33	30	33	0.00
05/12/2008	€ / R On 16-March-09	9.00	Put	Currency Future	30	33	30	33	0.00
05/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	30	33	30	33	0.00
05/12/2008	€ / R On 16-March-09	8.80	Put	Currency Future	30	33	30	33	0.00
05/12/2008	€ / R On 16-March-09	8.70	Put	Currency Future	30	33	30	33	0.00
05/12/2008	€ / R On 16-March-09	8.75	Put	Currency Future	30	33	30	33	0.00
05/12/2008	€ / R On 16-March-09	8.75	Call	Currency Future	2342	2155	2342	2155	0.00
05/12/2008	€ / R On 16-March-09	8.25	Call	Currency Future	2342	2155	2342	2155	0.00
05/12/2008	€ / R On 16-March-09	8.55	Call	Currency Future	2342	2155	2342	2155	0.00
05/12/2008	€ / R On 16-March-09	8.45	Call	Currency Future	2342	2155	2342	2155	0.00
05/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	2342	2155	2342	2155	0.00
05/12/2008	€ / R On 16-March-09	8.75	Put	Currency Future	50	62	50	62	0.00
05/12/2008	€ / R On 16-March-09	8.25	Put	Currency Future	50	62	50	62	0.00
05/12/2008	€ / R On 16-March-09	8.55	Put	Currency Future	50	62	50	62	0.00
05/12/2008	€ / R On 16-March-09	8.45	Put	Currency Future	50	62	50	62	0.00
05/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	50	62	50	62	0.00
05/12/2008	€ / R On 16-March-09	7.75	Call	Currency Future	351	319	351	319	0.00
05/12/2008	€ / R On 16-March-09	7.25	Call	Currency Future	351	319	351	319	0.00
05/12/2008	€ / R On 16-March-09	9.00	Call	Currency Future	351	319	351	319	0.00
05/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	351	319	351	319	0.00
05/12/2008	€ / R On 16-March-09	8.80	Call	Currency Future	351	319	351	319	0.00
05/12/2008	€ / R On 16-March-09	8.70	Call	Currency Future	351	319	351	319	0.00
05/12/2008	€ / R On 16-March-09	8.75	Call	Currency Future	351	319	351	319	0.00
05/12/2008	€ / R On 16-March-09	7.75	Put	Currency Future	2059	2226	2059	2226	0.00
05/12/2008	€ / R On 16-March-09	7.25	Put	Currency Future	2059	2226	2059	2226	0.00
05/12/2008	€ / R On 16-March-09	9.00	Put	Currency Future	2059	2226	2059	2226	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	2059	2226	2059	2226	0.00
05/12/2008	€ / R On 16-March-09	8.80	Put	Currency Future	2059	2226	2059	2226	0.00
05/12/2008	€ / R On 16-March-09	8.70	Put	Currency Future	2059	2226	2059	2226	0.00
05/12/2008	€ / R On 16-March-09	8.75	Put	Currency Future	2059	2226	2059	2226	0.00
05/12/2008	€ / R On 16-March-09	7.75	Call	Currency Future	256	234	256	234	0.00
05/12/2008	€ / R On 16-March-09	9.00	Call	Currency Future	256	234	256	234	0.00
05/12/2008	€ / R On 16-March-09	8.50	Call	Currency Future	256	234	256	234	0.00
05/12/2008	€ / R On 16-March-09	8.70	Call	Currency Future	256	234	256	234	0.00
05/12/2008	€ / R On 16-March-09	8.80	Call	Currency Future	256	234	256	234	0.00
05/12/2008	€ / R On 16-March-09	8.75	Call	Currency Future	256	234	256	234	0.00
05/12/2008	€ / R On 16-March-09	7.75	Put	Currency Future	2764	2942	2764	2942	0.00
05/12/2008	€ / R On 16-March-09	9.00	Put	Currency Future	2764	2942	2764	2942	0.00
05/12/2008	€ / R On 16-March-09	8.50	Put	Currency Future	2764	2942	2764	2942	0.00
05/12/2008	€ / R On 16-March-09	8.70	Put	Currency Future	2764	2942	2764	2942	0.00
05/12/2008	€ / R On 16-March-09	8.80	Put	Currency Future	2764	2942	2764	2942	0.00
05/12/2008	€ / R On 16-March-09	8.75	Put	Currency Future	2764	2942	2764	2942	0.00
05/12/2008	€ / R On 12-June-09	8.75	Call	Currency Future	867	783	867	783	0.00
05/12/2008	€ / R On 12-June-09	8.25	Call	Currency Future	867	783	867	783	0.00
05/12/2008	€ / R On 12-June-09	8.55	Call	Currency Future	867	783	867	783	0.00
05/12/2008	€ / R On 12-June-09	8.45	Call	Currency Future	867	783	867	783	0.00
05/12/2008	€ / R On 12-June-09	8.50	Call	Currency Future	867	783	867	783	0.00
05/12/2008	€ / R On 12-June-09	8.75	Put	Currency Future	1256	1361	1256	1361	0.00
05/12/2008	€ / R On 12-June-09	8.25	Put	Currency Future	1256	1361	1256	1361	0.00
05/12/2008	€ / R On 12-June-09	8.55	Put	Currency Future	1256	1361	1256	1361	0.00
05/12/2008	€ / R On 12-June-09	8.45	Put	Currency Future	1256	1361	1256	1361	0.00
05/12/2008	€ / R On 12-June-09	8.50	Put	Currency Future	1256	1361	1256	1361	0.00
05/12/2008	€ / R On 12-June-09	9.25	Call	Currency Future	827	746	827	746	0.00
05/12/2008	€ / R On 12-June-09	8.75	Call	Currency Future	827	746	827	746	0.00
05/12/2008	€ / R On 12-June-09	9.05	Call	Currency Future	827	746	827	746	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	€ / R On 12-June-09	8.95	Call	Currency Future	827	746	827	746	0.00
05/12/2008	€ / R On 12-June-09	9.00	Call	Currency Future	827	746	827	746	0.00
05/12/2008	€ / R On 12-June-09	9.25	Put	Currency Future	1316	1424	1316	1424	0.00
05/12/2008	€ / R On 12-June-09	8.75	Put	Currency Future	1316	1424	1316	1424	0.00
05/12/2008	€ / R On 12-June-09	9.05	Put	Currency Future	1316	1424	1316	1424	0.00
05/12/2008	€ / R On 12-June-09	8.95	Put	Currency Future	1316	1424	1316	1424	0.00
05/12/2008	€ / R On 12-June-09	9.00	Put	Currency Future	1316	1424	1316	1424	0.00
05/12/2008	€ / R On 12-December-08	9.00	Call	Currency Future	3026	2812	3026	2812	0.00
05/12/2008	€ / R On 12-December-08	8.50	Call	Currency Future	3026	2812	3026	2812	0.00
05/12/2008	€ / R On 12-December-08	8.70	Call	Currency Future	3026	2812	3026	2812	0.00
05/12/2008	€ / R On 12-December-08	8.80	Call	Currency Future	3026	2812	3026	2812	0.00
05/12/2008	€ / R On 12-December-08	8.75	Call	Currency Future	3026	2812	3026	2812	0.00
05/12/2008	€ / R On 12-December-08	9.00	Put	Currency Future	0	0	0	0	0.00
05/12/2008	€ / R On 12-December-08	8.50	Put	Currency Future	0	0	0	0	0.00
05/12/2008	€ / R On 12-December-08	8.70	Put	Currency Future	0	0	0	0	0.00
05/12/2008	€ / R On 12-December-08	8.80	Put	Currency Future	0	0	0	0	0.00
05/12/2008	€ / R On 12-December-08	8.75	Put	Currency Future	0	0	0	0	0.00
05/12/2008	€ / R On 12-December-08	235.00	Call	Currency Future	2227	2016	2227	2016	0.00
05/12/2008	€ / R On 12-December-08	235.00	Put	Currency Future	1	4	1	4	0.00
05/12/2008	€ / R On 12-December-08	240.50	Call	Currency Future	10	11	10	11	0.00
05/12/2008	€ / R On 12-December-08	240.50	Put	Currency Future	1784	1999	1784	1999	0.00
05/12/2008	€ / R On 12-December-08	9.00	Call	Currency Future	3	4	3	4	0.00
05/12/2008	€ / R On 12-December-08	9.00	Put	Currency Future	2578	2792	2578	2792	0.00
05/12/2008	€ / R On 12-December-08	9.25	Call	Currency Future	1	1	1	1	0.00
05/12/2008	€ / R On 12-December-08	9.25	Put	Currency Future	3375	3589	3375	3589	0.00
05/12/2008	€ / R On 16-March-09	9.25	Call	Currency Future	3024	2827	3024	2827	0.00
05/12/2008	€ / R On 16-March-09	9.25	Put	Currency Future	32	35	32	35	0.00
05/12/2008	€ / R On 16-March-09	9.25	Call	Currency Future	2249	2062	2249	2062	0.00
05/12/2008	€ / R On 16-March-09	9.25	Put	Currency Future	57	70	57	70	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	€ / R On 16-March-09	9.25	Call	Currency Future	246	226	246	226	0.00
05/12/2008	€ / R On 16-March-09	9.25	Put	Currency Future	2855	3034	2855	3034	0.00
05/12/2008	€ / R On 16-March-09	9.00	Call	Currency Future	176	155	176	155	0.00
05/12/2008	€ / R On 16-March-09	9.00	Put	Currency Future	3584	3762	3584	3762	0.00
05/12/2008	€ / R On 12-June-09	9.00	Call	Currency Future	1001	925	1001	925	0.00
05/12/2008	€ / R On 12-June-09	9.00	Put	Currency Future	990	1102	990	1102	0.00
05/12/2008	€ / R On 12-June-09	9.00	Call	Currency Future	827	746	827	746	0.00
05/12/2008	€ / R On 12-June-09	9.00	Put	Currency Future	1316	1424	1316	1424	0.00
05/12/2008	ALBI On 05-February-09			Index Future	291.8300	291.6500	291.8340	291.6500	607.00
05/12/2008	ALBI On 05-February-09			Index Future	291.8300	291.6500	291.8340	291.6500	607.00
05/12/2008	ALBI On 05-February-09			Index Future	291.8300	291.6500	291.8340	291.6500	607.00
05/12/2008	ALBI On 05-February-09			Index Future	291.8300	291.6500	291.8340	291.6500	607.00
05/12/2008	ALBI On 05-February-09			Index Future	291.8300	291.6500	291.8340	291.6500	607.00
05/12/2008	ALBI On 05-February-09			Index Future	291.8300	291.6500	291.8340	291.6500	607.00
05/12/2008	ALBI On 05-February-09			Index Future	291.8300	291.6500	291.8340	291.6500	607.00
05/12/2008	ALBI On 05-February-09			Index Future	291.8300	291.6500	291.8340	291.6500	607.00
05/12/2008	ALBI On 07-May-09			Index Future	300.1300	299.9380	300.1310	299.9380	0.00
05/12/2008	ALBI On 07-May-09			Index Future	300.1300	299.9380	300.1310	299.9380	0.00
05/12/2008	ALBI On 07-May-09			Index Future	300.1300	299.9380	300.1310	299.9380	0.00
05/12/2008	ALBI On 07-May-09			Index Future	300.1300	299.9380	300.1310	299.9380	0.00
05/12/2008	ALBI On 07-May-09			Index Future	300.1300	299.9380	300.1310	299.9380	0.00
05/12/2008	ALBI On 07-May-09			Index Future	300.1300	299.9380	300.1310	299.9380	0.00
05/12/2008	ALBI On 07-May-09			Index Future	300.1300	299.9380	300.1310	299.9380	0.00
05/12/2008	ALBI On 07-May-09			Index Future	300.1300	299.9380	300.1310	299.9380	0.00
05/12/2008	ALBI On 06-August-09			Index Future	305.5100	305.7280	305.5110	305.7280	0.00
05/12/2008	ALBI On 06-August-09			Index Future	305.5100	305.7280	305.5110	305.7280	0.00
05/12/2008	ALBI On 06-August-09			Index Future	305.5100	305.7280	305.5110	305.7280	0.00
05/12/2008	ALBI On 06-August-09			Index Future	305.5100	305.7280	305.5110	305.7280	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	ALBI On 06-August-09			Index Future	305.5100	305.7280	305.5110	305.7280	0.00
05/12/2008	ALBI On 06-August-09			Index Future	305.5100	305.7280	305.5110	305.7280	0.00
05/12/2008	ALBI On 06-August-09			Index Future	305.5100	305.7280	305.5110	305.7280	0.00
05/12/2008	ALBI On 06-August-09			Index Future	305.5100	305.7280	305.5110	305.7280	0.00
05/12/2008	CRD1 On 05-February-09			Index Future	122.4700	122.3750	122.4730	122.3750	0.00
05/12/2008	CRD1 On 05-February-09			Index Future	122.4700	122.3750	122.4730	122.3750	0.00
05/12/2008	CRD1 On 05-February-09			Index Future	122.4700	122.3750	122.4730	122.3750	0.00
05/12/2008	CRD1 On 05-February-09			Index Future	122.4700	122.3750	122.4730	122.3750	0.00
05/12/2008	CRD1 On 05-February-09			Index Future	122.4700	122.3750	122.4730	122.3750	0.00
05/12/2008	CRD1 On 05-February-09			Index Future	122.4700	122.3750	122.4730	122.3750	0.00
05/12/2008	CRD1 On 05-February-09			Index Future	122.4700	122.3750	122.4730	122.3750	0.00
05/12/2008	CRD1 On 05-February-09			Index Future	122.4700	122.3750	122.4730	122.3750	0.00
05/12/2008	CRD1 On 07-May-09			Index Future	126.0000	125.8950	125.9960	125.8950	0.00
05/12/2008	CRD1 On 07-May-09			Index Future	126.0000	125.8950	125.9960	125.8950	0.00
05/12/2008	CRD1 On 07-May-09			Index Future	126.0000	125.8950	125.9960	125.8950	0.00
05/12/2008	CRD1 On 07-May-09			Index Future	126.0000	125.8950	125.9960	125.8950	0.00
05/12/2008	CRD1 On 07-May-09			Index Future	126.0000	125.8950	125.9960	125.8950	0.00
05/12/2008	CRD1 On 07-May-09			Index Future	126.0000	125.8950	125.9960	125.8950	0.00
05/12/2008	CRD1 On 07-May-09			Index Future	126.0000	125.8950	125.9960	125.8950	0.00
05/12/2008	CRD1 On 07-May-09			Index Future	126.0000	125.8950	125.9960	125.8950	0.00
05/12/2008	CRD1 On 06-August-09			Index Future	129.4200	129.3140	129.4200	129.3140	2.00
05/12/2008	CRD1 On 06-August-09			Index Future	129.4200	129.3140	129.4200	129.3140	2.00
05/12/2008	CRD1 On 06-August-09			Index Future	129.4200	129.3140	129.4200	129.3140	2.00
05/12/2008	CRD1 On 06-August-09			Index Future	129.4200	129.3140	129.4200	129.3140	2.00
05/12/2008	CRD1 On 06-August-09			Index Future	129.4200	129.3140	129.4200	129.3140	2.00
05/12/2008	CRD1 On 06-August-09			Index Future	129.4200	129.3140	129.4200	129.3140	2.00
05/12/2008	CRD1 On 06-August-09			Index Future	129.4200	129.3140	129.4200	129.3140	2.00
05/12/2008	CRD1 On 06-August-09			Index Future	129.4200	129.3140	129.4200	129.3140	2.00
05/12/2008	CRD1 On 06-August-09			Index Future	129.4200	129.3140	129.4200	129.3140	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
05/12/2008	GOVI On 05-February-09			jGovi	293.5300	293.3475	293.5290	293.3475	513.00
05/12/2008	GOVI On 05-February-09			jGovi	293.5300	293.3475	293.5290	293.3475	513.00
05/12/2008	GOVI On 05-February-09			jGovi	293.5300	293.3475	293.5290	293.3475	513.00
05/12/2008	GOVI On 05-February-09			jGovi	293.5300	293.3475	293.5290	293.3475	513.00
05/12/2008	GOVI On 05-February-09			jGovi	293.5300	293.3475	293.5290	293.3475	513.00
05/12/2008	GOVI On 05-February-09			jGovi	293.5300	293.3475	293.5290	293.3475	513.00
05/12/2008	GOVI On 05-February-09			jGovi	293.5300	293.3475	293.5290	293.3475	513.00
05/12/2008	GOVI On 05-February-09			jGovi	293.5300	293.3475	293.5290	293.3475	513.00
05/12/2008	GOVI On 07-May-09			jGovi	301.9800	301.7865	301.9750	301.7865	0.00
05/12/2008	GOVI On 07-May-09			jGovi	301.9800	301.7865	301.9750	301.7865	0.00
05/12/2008	GOVI On 07-May-09			jGovi	301.9800	301.7865	301.9750	301.7865	0.00
05/12/2008	GOVI On 07-May-09			jGovi	301.9800	301.7865	301.9750	301.7865	0.00
05/12/2008	GOVI On 07-May-09			jGovi	301.9800	301.7865	301.9750	301.7865	0.00
05/12/2008	GOVI On 07-May-09			jGovi	301.9800	301.7865	301.9750	301.7865	0.00
05/12/2008	GOVI On 07-May-09			jGovi	301.9800	301.7865	301.9750	301.7865	0.00
05/12/2008	GOVI On 07-May-09			jGovi	301.9800	301.7865	301.9750	301.7865	0.00
05/12/2008	GOVI On 06-August-09			jGovi	310.1800	309.9825	310.1790	309.9825	0.00
05/12/2008	GOVI On 06-August-09			jGovi	310.1800	309.9825	310.1790	309.9825	0.00
05/12/2008	GOVI On 06-August-09			jGovi	310.1800	309.9825	310.1790	309.9825	0.00
05/12/2008	GOVI On 06-August-09			jGovi	310.1800	309.9825	310.1790	309.9825	0.00
05/12/2008	GOVI On 06-August-09			jGovi	310.1800	309.9825	310.1790	309.9825	0.00
05/12/2008	GOVI On 06-August-09			jGovi	310.1800	309.9825	310.1790	309.9825	0.00
05/12/2008	GOVI On 06-August-09			jGovi	310.1800	309.9825	310.1790	309.9825	0.00
05/12/2008	GOVI On 06-August-09			jGovi	310.1800	309.9825	310.1790	309.9825	0.00
05/12/2008	ILBI On 05-February-09			Index Future	339.1300	342.8270	339.1340	342.8270	2.00
05/12/2008	ILBI On 05-February-09			Index Future	339.1300	342.8270	339.1340	342.8270	2.00
05/12/2008	ILBI On 05-February-09			Index Future	339.1300	342.8270	339.1340	342.8270	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
05/12/2008	ILBI On 05-February-09			Index Future	339.1300	342.8270	339.1340	342.8270	2.00
05/12/2008	ILBI On 05-February-09			Index Future	339.1300	342.8270	339.1340	342.8270	2.00
05/12/2008	ILBI On 05-February-09			Index Future	339.1300	342.8270	339.1340	342.8270	2.00
05/12/2008	ILBI On 05-February-09			Index Future	339.1300	342.8270	339.1340	342.8270	2.00
05/12/2008	ILBI On 05-February-09			Index Future	339.1300	342.8270	339.1340	342.8270	2.00
05/12/2008	ILBI On 07-May-09			Index Future	349.0300	352.8280	349.0280	352.8280	0.00
05/12/2008	ILBI On 07-May-09			Index Future	349.0300	352.8280	349.0280	352.8280	0.00
05/12/2008	ILBI On 07-May-09			Index Future	349.0300	352.8280	349.0280	352.8280	0.00
05/12/2008	ILBI On 07-May-09			Index Future	349.0300	352.8280	349.0280	352.8280	0.00
05/12/2008	ILBI On 07-May-09			Index Future	349.0300	352.8280	349.0280	352.8280	0.00
05/12/2008	ILBI On 07-May-09			Index Future	349.0300	352.8280	349.0280	352.8280	0.00
05/12/2008	ILBI On 07-May-09			Index Future	349.0300	352.8280	349.0280	352.8280	0.00
05/12/2008	ILBI On 07-May-09			Index Future	349.0300	352.8280	349.0280	352.8280	0.00
05/12/2008	J153 On 31-August-10			jSwap	9.1900	9.1960	0.0309	0.0309	0.00
05/12/2008	J153 On 31-August-10			jSwap	9.1900	9.1960	0.0309	0.0309	0.00
05/12/2008	J153 On 31-August-10			jSwap	9.1900	9.1960	0.0309	0.0309	0.00
05/12/2008	J153 On 31-August-10			jSwap	9.1900	9.1960	0.0309	0.0309	0.00
05/12/2008	J153 On 31-August-10			jSwap	9.1900	9.1960	0.0309	0.0309	0.00
05/12/2008	J153 On 31-August-10			jSwap	9.1900	9.1960	0.0309	0.0309	0.00
05/12/2008	J153 On 31-August-10			jSwap	9.1900	9.1960	0.0309	0.0309	0.00
05/12/2008	J153 On 31-August-10			jSwap	9.1900	9.1960	0.0309	0.0309	0.00
05/12/2008	J157 On 15-September-15			jSwap	8.9000	8.7400	0.0186	0.0270	0.00
05/12/2008	J157 On 15-September-15			jSwap	8.9000	8.7400	0.0186	0.0270	0.00
05/12/2008	J157 On 15-September-15			jSwap	8.9000	8.7400	0.0186	0.0270	0.00
05/12/2008	J157 On 15-September-15			jSwap	8.9000	8.7400	0.0186	0.0270	0.00
05/12/2008	J157 On 15-September-15			jSwap	8.9000	8.7400	0.0186	0.0270	0.00
05/12/2008	J157 On 15-September-15			jSwap	8.9000	8.7400	0.0186	0.0270	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	J157 On 15-September-15			jSwap	8.9000	8.7400	0.0186	0.0270	0.00
05/12/2008	J157 On 15-September-15			jSwap	8.9000	8.7400	0.0186	0.0270	0.00
05/12/2008	J186 On 21-December-26			jSwap	8.3100	8.0970	0.0781	0.0583	0.00
05/12/2008	J186 On 21-December-26			jSwap	8.3100	8.0970	0.0781	0.0583	0.00
05/12/2008	J186 On 21-December-26			jSwap	8.3100	8.0970	0.0781	0.0583	0.00
05/12/2008	J186 On 21-December-26			jSwap	8.3100	8.0970	0.0781	0.0583	0.00
05/12/2008	J186 On 21-December-26			jSwap	8.3100	8.0970	0.0781	0.0583	0.00
05/12/2008	J186 On 21-December-26			jSwap	8.3100	8.0970	0.0781	0.0583	0.00
05/12/2008	J186 On 21-December-26			jSwap	8.3100	8.0970	0.0781	0.0583	0.00
05/12/2008	J186 On 21-December-26			jSwap	8.3100	8.0970	0.0781	0.0583	0.00
05/12/2008	J201 On 22-December-14			jSwap	9.0600	8.9200	0.0791	0.0723	0.00
05/12/2008	J201 On 22-December-14			jSwap	9.0600	8.9200	0.0791	0.0723	0.00
05/12/2008	J201 On 22-December-14			jSwap	9.0600	8.9200	0.0791	0.0723	0.00
05/12/2008	J201 On 22-December-14			jSwap	9.0600	8.9200	0.0791	0.0723	0.00
05/12/2008	J201 On 22-December-14			jSwap	9.0600	8.9200	0.0791	0.0723	0.00
05/12/2008	J201 On 22-December-14			jSwap	9.0600	8.9200	0.0791	0.0723	0.00
05/12/2008	J201 On 22-December-14			jSwap	9.0600	8.9200	0.0791	0.0723	0.00
05/12/2008	J201 On 22-December-14			jSwap	9.0600	8.9200	0.0791	0.0723	0.00
05/12/2008	J203 On 15-September-17			jSwap	8.8600	8.6810	0.0855	0.0745	0.00
05/12/2008	J203 On 15-September-17			jSwap	8.8600	8.6810	0.0855	0.0745	0.00
05/12/2008	J203 On 15-September-17			jSwap	8.8600	8.6810	0.0855	0.0745	0.00
05/12/2008	J203 On 15-September-17			jSwap	8.8600	8.6810	0.0855	0.0745	0.00
05/12/2008	J203 On 15-September-17			jSwap	8.8600	8.6810	0.0855	0.0745	0.00
05/12/2008	J203 On 15-September-17			jSwap	8.8600	8.6810	0.0855	0.0745	0.00
05/12/2008	J203 On 15-September-17			jSwap	8.8600	8.6810	0.0855	0.0745	0.00
05/12/2008	J203 On 15-September-17			jSwap	8.8600	8.6810	0.0855	0.0745	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	JFRA On 05-February-09			jFra	10.1800	10.4400	0.0248	0.0254	0.00
05/12/2008	JFRA On 05-February-09			jFra	10.1800	10.4400	0.0248	0.0254	0.00
05/12/2008	JFRA On 05-February-09			jFra	10.1800	10.4400	0.0248	0.0254	0.00
05/12/2008	JFRA On 05-February-09			jFra	10.1800	10.4400	0.0248	0.0254	0.00
05/12/2008	JFRA On 05-February-09			jFra	10.1800	10.4400	0.0248	0.0254	0.00
05/12/2008	JFRA On 07-May-09			jFra	8.6100	8.8150	0.0210	0.0215	0.00
05/12/2008	JFRA On 07-May-09			jFra	8.6100	8.8150	0.0210	0.0215	0.00
05/12/2008	JFRA On 07-May-09			jFra	8.6100	8.8150	0.0210	0.0215	0.00
05/12/2008	JFRA On 07-May-09			jFra	8.6100	8.8150	0.0210	0.0215	0.00
05/12/2008	JFRA On 07-May-09			jFra	8.6100	8.8150	0.0210	0.0215	0.00
05/12/2008	JFRA On 07-May-09			jFra	8.6100	8.8150	0.0210	0.0215	0.00
05/12/2008	JFRA On 07-May-09			jFra	8.6100	8.8150	0.0210	0.0215	0.00
05/12/2008	JFRA On 07-May-09			jFra	8.6100	8.8150	0.0210	0.0215	0.00
05/12/2008	JFRA On 06-August-09			jFra	7.6200	7.7330	0.0186	0.0189	0.00
05/12/2008	JFRA On 06-August-09			jFra	7.6200	7.7330	0.0186	0.0189	0.00
05/12/2008	JFRA On 06-August-09			jFra	7.6200	7.7330	0.0186	0.0189	0.00
05/12/2008	JFRA On 06-August-09			jFra	7.6200	7.7330	0.0186	0.0189	0.00
05/12/2008	JFRA On 06-August-09			jFra	7.6200	7.7330	0.0186	0.0189	0.00
05/12/2008	JFRA On 06-August-09			jFra	7.6200	7.7330	0.0186	0.0189	0.00
05/12/2008	JFRA On 06-August-09			jFra	7.6200	7.7330	0.0186	0.0189	0.00
05/12/2008	JFRA On 06-August-09			jFra	7.6200	7.7330	0.0186	0.0189	0.00
05/12/2008	JFRA On 06-August-09			jFra	7.6200	7.7330	0.0186	0.0189	0.00
05/12/2008	JFRA On 05-November-09			jFra	7.3400	7.2050	0.0180	0.0176	0.00
05/12/2008	JFRA On 05-November-09			jFra	7.3400	7.2050	0.0180	0.0176	0.00
05/12/2008	JFRA On 05-November-09			jFra	7.3400	7.2050	0.0180	0.0176	0.00
05/12/2008	JFRA On 05-November-09			jFra	7.3400	7.2050	0.0180	0.0176	0.00
05/12/2008	JFRA On 05-November-09			jFra	7.3400	7.2050	0.0180	0.0176	0.00
05/12/2008	JFRA On 05-November-09			jFra	7.3400	7.2050	0.0180	0.0176	0.00
05/12/2008	JFRA On 05-November-09			jFra	7.3400	7.2050	0.0180	0.0176	0.00
05/12/2008	JFRA On 05-November-09			jFra	7.3400	7.2050	0.0180	0.0176	0.00
05/12/2008	JFRA On 05-November-09			jFra	7.3400	7.2050	0.0180	0.0176	0.00
05/12/2008	JFRA On 05-November-09			jFra	7.3400	7.2050	0.0180	0.0176	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	JN02 On 05-February-09			jNote	8.1100	8.0840	0.1476	0.1470	0.00
05/12/2008	JN02 On 05-February-09			jNote	8.1100	8.0840	0.1476	0.1470	0.00
05/12/2008	JN02 On 05-February-09			jNote	8.1100	8.0840	0.1476	0.1470	0.00
05/12/2008	JN02 On 05-February-09			jNote	8.1100	8.0840	0.1476	0.1470	0.00
05/12/2008	JN02 On 05-February-09			jNote	8.1100	8.0840	0.1476	0.1470	0.00
05/12/2008	JN02 On 05-February-09			jNote	8.1100	8.0840	0.1476	0.1470	0.00
05/12/2008	JN02 On 05-February-09			jNote	8.1100	8.0840	0.1476	0.1470	0.00
05/12/2008	JN02 On 05-February-09			jNote	8.1100	8.0840	0.1476	0.1470	0.00
05/12/2008	JN02 On 07-May-09			jNote	7.8700	7.7670	0.1439	0.1422	0.00
05/12/2008	JN02 On 07-May-09			jNote	7.8700	7.7670	0.1439	0.1422	0.00
05/12/2008	JN02 On 07-May-09			jNote	7.8700	7.7670	0.1439	0.1422	0.00
05/12/2008	JN02 On 07-May-09			jNote	7.8700	7.7670	0.1439	0.1422	0.00
05/12/2008	JN02 On 07-May-09			jNote	7.8700	7.7670	0.1439	0.1422	0.00
05/12/2008	JN02 On 07-May-09			jNote	7.8700	7.7670	0.1439	0.1422	0.00
05/12/2008	JN02 On 07-May-09			jNote	7.8700	7.7670	0.1439	0.1422	0.00
05/12/2008	JN02 On 07-May-09			jNote	7.8700	7.7670	0.1439	0.1422	0.00
05/12/2008	JN02 On 06-August-09			jNote	7.8500	7.6860	0.1440	0.1411	0.00
05/12/2008	JN02 On 06-August-09			jNote	7.8500	7.6860	0.1440	0.1411	0.00
05/12/2008	JN02 On 06-August-09			jNote	7.8500	7.6860	0.1440	0.1411	0.00
05/12/2008	JN02 On 06-August-09			jNote	7.8500	7.6860	0.1440	0.1411	0.00
05/12/2008	JN02 On 06-August-09			jNote	7.8500	7.6860	0.1440	0.1411	0.00
05/12/2008	JN02 On 06-August-09			jNote	7.8500	7.6860	0.1440	0.1411	0.00
05/12/2008	JN02 On 06-August-09			jNote	7.8500	7.6860	0.1440	0.1411	0.00
05/12/2008	JN02 On 06-August-09			jNote	7.8500	7.6860	0.1440	0.1411	0.00
05/12/2008	JN02 On 06-August-09			jNote	7.8500	7.6860	0.1440	0.1411	0.00
05/12/2008	JN05 On 05-February-09			jNote	8.4800	8.3330	0.3440	0.3387	0.00
05/12/2008	JN05 On 05-February-09			jNote	8.4800	8.3330	0.3440	0.3387	0.00
05/12/2008	JN05 On 05-February-09			jNote	8.4800	8.3330	0.3440	0.3387	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	JN05 On 05-February-09			jNote	8.4800	8.3330	0.3440	0.3387	0.00
05/12/2008	JN05 On 05-February-09			jNote	8.4800	8.3330	0.3440	0.3387	0.00
05/12/2008	JN05 On 05-February-09			jNote	8.4800	8.3330	0.3440	0.3387	0.00
05/12/2008	JN05 On 05-February-09			jNote	8.4800	8.3330	0.3440	0.3387	0.00
05/12/2008	JN05 On 05-February-09			jNote	8.4800	8.3330	0.3440	0.3387	0.00
05/12/2008	JN05 On 07-May-09			jNote	8.3900	8.2140	0.3406	0.3347	0.00
05/12/2008	JN05 On 07-May-09			jNote	8.3900	8.2140	0.3406	0.3347	0.00
05/12/2008	JN05 On 07-May-09			jNote	8.3900	8.2140	0.3406	0.3347	0.00
05/12/2008	JN05 On 07-May-09			jNote	8.3900	8.2140	0.3406	0.3347	0.00
05/12/2008	JN05 On 07-May-09			jNote	8.3900	8.2140	0.3406	0.3347	0.00
05/12/2008	JN05 On 07-May-09			jNote	8.3900	8.2140	0.3406	0.3347	0.00
05/12/2008	JN05 On 07-May-09			jNote	8.3900	8.2140	0.3406	0.3347	0.00
05/12/2008	JN05 On 07-May-09			jNote	8.3900	8.2140	0.3406	0.3347	0.00
05/12/2008	JN05 On 06-August-09			jNote	8.3900	8.1940	0.3420	0.3354	0.00
05/12/2008	JN05 On 06-August-09			jNote	8.3900	8.1940	0.3420	0.3354	0.00
05/12/2008	JN05 On 06-August-09			jNote	8.3900	8.1940	0.3420	0.3354	0.00
05/12/2008	JN05 On 06-August-09			jNote	8.3900	8.1940	0.3420	0.3354	0.00
05/12/2008	JN05 On 06-August-09			jNote	8.3900	8.1940	0.3420	0.3354	0.00
05/12/2008	JN05 On 06-August-09			jNote	8.3900	8.1940	0.3420	0.3354	0.00
05/12/2008	JN05 On 06-August-09			jNote	8.3900	8.1940	0.3420	0.3354	0.00
05/12/2008	JN05 On 06-August-09			jNote	8.3900	8.1940	0.3420	0.3354	0.00
05/12/2008	JN10 On 05-February-09			jNote	8.5200	8.3140	0.5701	0.5605	0.00
05/12/2008	JN10 On 05-February-09			jNote	8.5200	8.3140	0.5701	0.5605	0.00
05/12/2008	JN10 On 05-February-09			jNote	8.5200	8.3140	0.5701	0.5605	0.00
05/12/2008	JN10 On 05-February-09			jNote	8.5200	8.3140	0.5701	0.5605	0.00
05/12/2008	JN10 On 05-February-09			jNote	8.5200	8.3140	0.5701	0.5605	0.00
05/12/2008	JN10 On 05-February-09			jNote	8.5200	8.3140	0.5701	0.5605	0.00
05/12/2008	JN10 On 05-February-09			jNote	8.5200	8.3140	0.5701	0.5605	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	JN10 On 05-February-09			jNote	8.5200	8.3140	0.5701	0.5605	0.00
05/12/2008	JN10 On 07-May-09			jNote	8.4400	8.2220	0.5669	0.5566	0.00
05/12/2008	JN10 On 07-May-09			jNote	8.4400	8.2220	0.5669	0.5566	0.00
05/12/2008	JN10 On 07-May-09			jNote	8.4400	8.2220	0.5669	0.5566	0.00
05/12/2008	JN10 On 07-May-09			jNote	8.4400	8.2220	0.5669	0.5566	0.00
05/12/2008	JN10 On 07-May-09			jNote	8.4400	8.2220	0.5669	0.5566	0.00
05/12/2008	JN10 On 07-May-09			jNote	8.4400	8.2220	0.5669	0.5566	0.00
05/12/2008	JN10 On 07-May-09			jNote	8.4400	8.2220	0.5669	0.5566	0.00
05/12/2008	JN10 On 07-May-09			jNote	8.4400	8.2220	0.5669	0.5566	0.00
05/12/2008	JN10 On 06-August-09			jNote	8.4200	8.1830	0.5657	0.5548	0.00
05/12/2008	JN10 On 06-August-09			jNote	8.4200	8.1830	0.5657	0.5548	0.00
05/12/2008	JN10 On 06-August-09			jNote	8.4200	8.1830	0.5657	0.5548	0.00
05/12/2008	JN10 On 06-August-09			jNote	8.4200	8.1830	0.5657	0.5548	0.00
05/12/2008	JN10 On 06-August-09			jNote	8.4200	8.1830	0.5657	0.5548	0.00
05/12/2008	JN10 On 06-August-09			jNote	8.4200	8.1830	0.5657	0.5548	0.00
05/12/2008	JN10 On 06-August-09			jNote	8.4200	8.1830	0.5657	0.5548	0.00
05/12/2008	JN10 On 06-August-09			jNote	8.4200	8.1830	0.5657	0.5548	0.00
05/12/2008	JROD On 30-January-09			jRod	11.8600	11.9760	0.0104	0.0100	0.00
05/12/2008	JROD On 30-January-09			jRod	11.8600	11.9760	0.0104	0.0100	0.00
05/12/2008	JROD On 30-January-09			jRod	11.8600	11.9760	0.0104	0.0100	0.00
05/12/2008	JROD On 30-January-09			jRod	11.8600	11.9760	0.0104	0.0100	0.00
05/12/2008	JROD On 30-January-09			jRod	11.8600	11.9760	0.0104	0.0100	0.00
05/12/2008	JROD On 30-January-09			jRod	11.8600	11.9760	0.0104	0.0100	0.00
05/12/2008	JROD On 30-January-09			jRod	11.8600	11.9760	0.0104	0.0100	0.00
05/12/2008	JROD On 30-January-09			jRod	11.8600	11.9760	0.0104	0.0100	0.00
05/12/2008	JROD On 27-February-09			jRod	11.8100	12.0230	0.0102	0.0101	0.00
05/12/2008	JROD On 27-February-09			jRod	11.8100	12.0230	0.0102	0.0101	0.00
05/12/2008	JROD On 27-February-09			jRod	11.8100	12.0230	0.0102	0.0101	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	JROD On 27-February-09			jRod	11.8100	12.0230	0.0102	0.0101	0.00
05/12/2008	JROD On 27-February-09			jRod	11.8100	12.0230	0.0102	0.0101	0.00
05/12/2008	JROD On 27-February-09			jRod	11.8100	12.0230	0.0102	0.0101	0.00
05/12/2008	JROD On 27-February-09			jRod	11.8100	12.0230	0.0102	0.0101	0.00
05/12/2008	JROD On 27-February-09			jRod	11.8100	12.0230	0.0102	0.0101	0.00
05/12/2008	JROD On 31-March-09			jRod	11.6500	11.8240	0.0189	0.0190	0.00
05/12/2008	JROD On 31-March-09			jRod	11.6500	11.8240	0.0189	0.0190	0.00
05/12/2008	JROD On 31-March-09			jRod	11.6500	11.8240	0.0189	0.0190	0.00
05/12/2008	JROD On 31-March-09			jRod	11.6500	11.8240	0.0189	0.0190	0.00
05/12/2008	JROD On 31-March-09			jRod	11.6500	11.8240	0.0189	0.0190	0.00
05/12/2008	JROD On 31-March-09			jRod	11.6500	11.8240	0.0189	0.0190	0.00
05/12/2008	JROD On 31-March-09			jRod	11.6500	11.8240	0.0189	0.0190	0.00
05/12/2008	JROD On 31-March-09			jRod	11.6500	11.8240	0.0189	0.0190	0.00
05/12/2008	JROD On 30-April-09			jRod	11.3800	11.6170	0.0174	0.0177	0.00
05/12/2008	JROD On 30-April-09			jRod	11.3800	11.6170	0.0174	0.0177	0.00
05/12/2008	JROD On 30-April-09			jRod	11.3800	11.6170	0.0174	0.0177	0.00
05/12/2008	JROD On 30-April-09			jRod	11.3800	11.6170	0.0174	0.0177	0.00
05/12/2008	JROD On 30-April-09			jRod	11.3800	11.6170	0.0174	0.0177	0.00
05/12/2008	JROD On 30-April-09			jRod	11.3800	11.6170	0.0174	0.0177	0.00
05/12/2008	JROD On 30-April-09			jRod	11.3800	11.6170	0.0174	0.0177	0.00
05/12/2008	JROD On 30-April-09			jRod	11.3800	11.6170	0.0174	0.0177	0.00
05/12/2008	JROD On 29-May-09			jRod	11.0300	11.3340	0.0156	0.0163	0.00
05/12/2008	JROD On 29-May-09			jRod	11.0300	11.3340	0.0156	0.0163	0.00
05/12/2008	JROD On 29-May-09			jRod	11.0300	11.3340	0.0156	0.0163	0.00
05/12/2008	JROD On 29-May-09			jRod	11.0300	11.3340	0.0156	0.0163	0.00
05/12/2008	JROD On 29-May-09			jRod	11.0300	11.3340	0.0156	0.0163	0.00
05/12/2008	JROD On 29-May-09			jRod	11.0300	11.3340	0.0156	0.0163	0.00
05/12/2008	JROD On 29-May-09			jRod	11.0300	11.3340	0.0156	0.0163	0.00
05/12/2008	JROD On 29-May-09			jRod	11.0300	11.3340	0.0156	0.0163	0.00
05/12/2008	JROD On 29-May-09			jRod	11.0300	11.3340	0.0156	0.0163	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	JROD On 30-June-09			jRod	11.0000	11.2550	0.0228	0.0239	0.00
05/12/2008	JROD On 30-June-09			jRod	11.0000	11.2550	0.0228	0.0239	0.00
05/12/2008	JROD On 30-June-09			jRod	11.0000	11.2550	0.0228	0.0239	0.00
05/12/2008	JROD On 30-June-09			jRod	11.0000	11.2550	0.0228	0.0239	0.00
05/12/2008	JROD On 30-June-09			jRod	11.0000	11.2550	0.0228	0.0239	0.00
05/12/2008	JROD On 30-June-09			jRod	11.0000	11.2550	0.0228	0.0239	0.00
05/12/2008	JROD On 30-June-09			jRod	11.0000	11.2550	0.0228	0.0239	0.00
05/12/2008	JROD On 30-June-09			jRod	11.0000	11.2550	0.0228	0.0239	0.00
05/12/2008	JROD On 31-December-08			jRod	11.8200	11.8490	0.0105	0.0099	0.00
05/12/2008	JROD On 31-December-08			jRod	11.8200	11.8490	0.0105	0.0099	0.00
05/12/2008	JROD On 31-December-08			jRod	11.8200	11.8490	0.0105	0.0099	0.00
05/12/2008	JROD On 31-December-08			jRod	11.8200	11.8490	0.0105	0.0099	0.00
05/12/2008	JROD On 31-December-08			jRod	11.8200	11.8490	0.0105	0.0099	0.00
05/12/2008	JROD On 31-December-08			jRod	11.8200	11.8490	0.0105	0.0099	0.00
05/12/2008	JROD On 31-December-08			jRod	11.8200	11.8490	0.0105	0.0099	0.00
05/12/2008	JROD On 31-December-08			jRod	11.8200	11.8490	0.0105	0.0099	0.00
05/12/2008	JROD On 31-December-08			jRod	11.8200	11.8490	0.0105	0.0099	0.00
05/12/2008	OTH1 On 05-February-09			Index Future	281.9200	281.7190	281.9210	281.7190	0.00
05/12/2008	OTH1 On 05-February-09			Index Future	281.9200	281.7190	281.9210	281.7190	0.00
05/12/2008	OTH1 On 05-February-09			Index Future	281.9200	281.7190	281.9210	281.7190	0.00
05/12/2008	OTH1 On 05-February-09			Index Future	281.9200	281.7190	281.9210	281.7190	0.00
05/12/2008	OTH1 On 05-February-09			Index Future	281.9200	281.7190	281.9210	281.7190	0.00
05/12/2008	OTH1 On 05-February-09			Index Future	281.9200	281.7190	281.9210	281.7190	0.00
05/12/2008	OTH1 On 05-February-09			Index Future	281.9200	281.7190	281.9210	281.7190	0.00
05/12/2008	OTH1 On 05-February-09			Index Future	281.9200	281.7190	281.9210	281.7190	0.00
05/12/2008	OTH1 On 07-May-09			Index Future	290.0300	289.8230	290.0320	289.8230	0.00
05/12/2008	OTH1 On 07-May-09			Index Future	290.0300	289.8230	290.0320	289.8230	0.00
05/12/2008	OTH1 On 07-May-09			Index Future	290.0300	289.8230	290.0320	289.8230	0.00
05/12/2008	OTH1 On 07-May-09			Index Future	290.0300	289.8230	290.0320	289.8230	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	OTH1 On 07-May-09			Index Future	290.0300	289.8230	290.0320	289.8230	0.00
05/12/2008	OTH1 On 07-May-09			Index Future	290.0300	289.8230	290.0320	289.8230	0.00
05/12/2008	OTH1 On 07-May-09			Index Future	290.0300	289.8230	290.0320	289.8230	0.00
05/12/2008	OTH1 On 07-May-09			Index Future	290.0300	289.8230	290.0320	289.8230	0.00
05/12/2008	OTH1 On 06-August-09			Index Future	297.9100	297.6940	297.9120	297.6940	3.00
05/12/2008	OTH1 On 06-August-09			Index Future	297.9100	297.6940	297.9120	297.6940	3.00
05/12/2008	OTH1 On 06-August-09			Index Future	297.9100	297.6940	297.9120	297.6940	3.00
05/12/2008	OTH1 On 06-August-09			Index Future	297.9100	297.6940	297.9120	297.6940	3.00
05/12/2008	OTH1 On 06-August-09			Index Future	297.9100	297.6940	297.9120	297.6940	3.00
05/12/2008	OTH1 On 06-August-09			Index Future	297.9100	297.6940	297.9120	297.6940	3.00
05/12/2008	OTH1 On 06-August-09			Index Future	297.9100	297.6940	297.9120	297.6940	3.00
05/12/2008	OTH1 On 06-August-09			Index Future	297.9100	297.6940	297.9120	297.6940	3.00
05/12/2008	R153 On 05-February-09			Bond Future	7.5500	7.6170	113.6824	113.5734	4914.00
05/12/2008	R153 On 05-February-09			Bond Future	7.5500	7.6170	113.6824	113.5734	4914.00
05/12/2008	R153 On 05-February-09			Bond Future	7.5500	7.6170	113.6824	113.5734	4914.00
05/12/2008	R153 On 05-February-09			Bond Future	7.5500	7.6170	113.6824	113.5734	4914.00
05/12/2008	R153 On 05-February-09			Bond Future	7.5500	7.6170	113.6824	113.5734	4914.00
05/12/2008	R153 On 05-February-09			Bond Future	7.5500	7.6170	113.6824	113.5734	4914.00
05/12/2008	R153 On 05-February-09			Bond Future	7.5500	7.6170	113.6824	113.5734	4914.00
05/12/2008	R153 On 05-February-09			Bond Future	7.5500	7.6170	113.6824	113.5734	4914.00
05/12/2008	R153 On 07-May-09			Bond Future	6.8500	6.9360	110.0911	109.9773	0.00
05/12/2008	R153 On 07-May-09			Bond Future	6.8500	6.9360	110.0911	109.9773	0.00
05/12/2008	R153 On 07-May-09			Bond Future	6.8500	6.9360	110.0911	109.9773	0.00
05/12/2008	R153 On 07-May-09			Bond Future	6.8500	6.9360	110.0911	109.9773	0.00
05/12/2008	R153 On 07-May-09			Bond Future	6.8500	6.9360	110.0911	109.9773	0.00
05/12/2008	R153 On 07-May-09			Bond Future	6.8500	6.9360	110.0911	109.9773	0.00
05/12/2008	R153 On 07-May-09			Bond Future	6.8500	6.9360	110.0911	109.9773	0.00
05/12/2008	R153 On 07-May-09			Bond Future	6.8500	6.9360	110.0911	109.9773	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	R153 On 06-August-09			Bond Future	6.1700	6.2860	112.6682	112.5500	0.00
05/12/2008	R153 On 06-August-09			Bond Future	6.1700	6.2860	112.6682	112.5500	0.00
05/12/2008	R153 On 06-August-09			Bond Future	6.1700	6.2860	112.6682	112.5500	0.00
05/12/2008	R153 On 06-August-09			Bond Future	6.1700	6.2860	112.6682	112.5500	0.00
05/12/2008	R153 On 06-August-09			Bond Future	6.1700	6.2860	112.6682	112.5500	0.00
05/12/2008	R153 On 06-August-09			Bond Future	6.1700	6.2860	112.6682	112.5500	0.00
05/12/2008	R153 On 06-August-09			Bond Future	6.1700	6.2860	112.6682	112.5500	0.00
05/12/2008	R153 On 06-August-09			Bond Future	6.1700	6.2860	112.6682	112.5500	0.00
05/12/2008	R157 On 05-February-09			Bond Future	7.9900	7.9960	133.3312	133.2779	15166.00
05/12/2008	R157 On 05-February-09			Bond Future	7.9900	7.9960	133.3312	133.2779	15166.00
05/12/2008	R157 On 05-February-09			Bond Future	7.9900	7.9960	133.3312	133.2779	15166.00
05/12/2008	R157 On 05-February-09			Bond Future	7.9900	7.9960	133.3312	133.2779	15166.00
05/12/2008	R157 On 05-February-09			Bond Future	7.9900	7.9960	133.3312	133.2779	15166.00
05/12/2008	R157 On 05-February-09			Bond Future	7.9900	7.9960	133.3312	133.2779	15166.00
05/12/2008	R157 On 05-February-09			Bond Future	7.9900	7.9960	133.3312	133.2779	15166.00
05/12/2008	R157 On 05-February-09			Bond Future	7.9900	7.9960	133.3312	133.2779	15166.00
05/12/2008	R157 On 07-May-09			Bond Future	7.8300	7.8410	130.0122	129.9601	1624.00
05/12/2008	R157 On 07-May-09			Bond Future	7.8300	7.8410	130.0122	129.9601	1624.00
05/12/2008	R157 On 07-May-09			Bond Future	7.8300	7.8410	130.0122	129.9601	1624.00
05/12/2008	R157 On 07-May-09			Bond Future	7.8300	7.8410	130.0122	129.9601	1624.00
05/12/2008	R157 On 07-May-09			Bond Future	7.8300	7.8410	130.0122	129.9601	1624.00
05/12/2008	R157 On 07-May-09			Bond Future	7.8300	7.8410	130.0122	129.9601	1624.00
05/12/2008	R157 On 07-May-09			Bond Future	7.8300	7.8410	130.0122	129.9601	1624.00
05/12/2008	R157 On 06-August-09			Bond Future	7.7300	7.7430	133.0865	133.0305	5000.00
05/12/2008	R157 On 06-August-09			Bond Future	7.7300	7.7430	133.0865	133.0305	5000.00
05/12/2008	R157 On 06-August-09			Bond Future	7.7300	7.7430	133.0865	133.0305	5000.00
05/12/2008	R157 On 06-August-09			Bond Future	7.7300	7.7430	133.0865	133.0305	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
05/12/2008	R157 On 06-August-09			Bond Future	7.7300	7.7430	133.0865	133.0305	5000.00
05/12/2008	R157 On 06-August-09			Bond Future	7.7300	7.7430	133.0865	133.0305	5000.00
05/12/2008	R157 On 06-August-09			Bond Future	7.7300	7.7430	133.0865	133.0305	5000.00
05/12/2008	R157 On 06-August-09			Bond Future	7.7300	7.7430	133.0865	133.0305	5000.00
05/12/2008	R157 On 05-February-09	8.75	Call	Option on Bond Future	3466	3454	3466	3454	850.00
05/12/2008	R157 On 05-February-09	8.50	Call	Option on Bond Future	3466	3454	3466	3454	850.00
05/12/2008	R157 On 05-February-09	8.25	Call	Option on Bond Future	3466	3454	3466	3454	850.00
05/12/2008	R157 On 05-February-09	8.00	Call	Option on Bond Future	3466	3454	3466	3454	850.00
05/12/2008	R157 On 05-February-09	9.00	Call	Option on Bond Future	3466	3454	3466	3454	850.00
05/12/2008	R157 On 05-February-09	7.75	Call	Option on Bond Future	3466	3454	3466	3454	850.00
05/12/2008	R157 On 05-February-09	7.50	Call	Option on Bond Future	3466	3454	3466	3454	850.00
05/12/2008	R157 On 05-February-09	7.25	Call	Option on Bond Future	3466	3454	3466	3454	850.00
05/12/2008	R157 On 05-February-09	7.00	Call	Option on Bond Future	3466	3454	3466	3454	850.00
05/12/2008	R157 On 05-February-09	8.75	Put	Option on Bond Future	1920	1962	1920	1962	0.00
05/12/2008	R157 On 05-February-09	8.50	Put	Option on Bond Future	1920	1962	1920	1962	0.00
05/12/2008	R157 On 05-February-09	8.25	Put	Option on Bond Future	1920	1962	1920	1962	0.00
05/12/2008	R157 On 05-February-09	8.00	Put	Option on Bond Future	1920	1962	1920	1962	0.00
05/12/2008	R157 On 05-February-09	9.00	Put	Option on Bond Future	1920	1962	1920	1962	0.00
05/12/2008	R157 On 05-February-09	7.75	Put	Option on Bond Future	1920	1962	1920	1962	0.00
05/12/2008	R157 On 05-February-09	7.50	Put	Option on Bond Future	1920	1962	1920	1962	0.00
05/12/2008	R157 On 05-February-09	7.25	Put	Option on Bond Future	1920	1962	1920	1962	0.00
05/12/2008	R157 On 05-February-09	7.00	Put	Option on Bond Future	1920	1962	1920	1962	0.00
05/12/2008	R186 On 05-February-09			Bond Future	7.9400	7.9340	125.7227	125.7338	2830.00
05/12/2008	R186 On 05-February-09			Bond Future	7.9400	7.9340	125.7227	125.7338	2830.00
05/12/2008	R186 On 05-February-09			Bond Future	7.9400	7.9340	125.7227	125.7338	2830.00
05/12/2008	R186 On 05-February-09			Bond Future	7.9400	7.9340	125.7227	125.7338	2830.00
05/12/2008	R186 On 05-February-09			Bond Future	7.9400	7.9340	125.7227	125.7338	2830.00
05/12/2008	R186 On 05-February-09			Bond Future	7.9400	7.9340	125.7227	125.7338	2830.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	R186 On 05-February-09			Bond Future	7.9400	7.9340	125.7227	125.7338	2830.00
05/12/2008	R186 On 05-February-09			Bond Future	7.9400	7.9340	125.7227	125.7338	2830.00
05/12/2008	R186 On 07-May-09			Bond Future	7.8400	7.8380	129.2601	129.2713	0.00
05/12/2008	R186 On 07-May-09			Bond Future	7.8400	7.8380	129.2601	129.2713	0.00
05/12/2008	R186 On 07-May-09			Bond Future	7.8400	7.8380	129.2601	129.2713	0.00
05/12/2008	R186 On 07-May-09			Bond Future	7.8400	7.8380	129.2601	129.2713	0.00
05/12/2008	R186 On 07-May-09			Bond Future	7.8400	7.8380	129.2601	129.2713	0.00
05/12/2008	R186 On 07-May-09			Bond Future	7.8400	7.8380	129.2601	129.2713	0.00
05/12/2008	R186 On 07-May-09			Bond Future	7.8400	7.8380	129.2601	129.2713	0.00
05/12/2008	R186 On 06-August-09			Bond Future	7.7800	7.7770	127.1610	127.1722	2500.00
05/12/2008	R186 On 06-August-09			Bond Future	7.7800	7.7770	127.1610	127.1722	2500.00
05/12/2008	R186 On 06-August-09			Bond Future	7.7800	7.7770	127.1610	127.1722	2500.00
05/12/2008	R186 On 06-August-09			Bond Future	7.7800	7.7770	127.1610	127.1722	2500.00
05/12/2008	R186 On 06-August-09			Bond Future	7.7800	7.7770	127.1610	127.1722	2500.00
05/12/2008	R186 On 06-August-09			Bond Future	7.7800	7.7770	127.1610	127.1722	2500.00
05/12/2008	R186 On 06-August-09			Bond Future	7.7800	7.7770	127.1610	127.1722	2500.00
05/12/2008	R186 On 06-August-09			Bond Future	7.7800	7.7770	127.1610	127.1722	2500.00
05/12/2008	R196 On 05-February-09			Bond Future	11.5500	11.7700	104.4055	104.3941	0.00
05/12/2008	R196 On 05-February-09			Bond Future	11.5500	11.7700	104.4055	104.3941	0.00
05/12/2008	R196 On 05-February-09			Bond Future	11.5500	11.7700	104.4055	104.3941	0.00
05/12/2008	R196 On 05-February-09			Bond Future	11.5500	11.7700	104.4055	104.3941	0.00
05/12/2008	R196 On 05-February-09			Bond Future	11.5500	11.7700	104.4055	104.3941	0.00
05/12/2008	R196 On 05-February-09			Bond Future	11.5500	11.7700	104.4055	104.3941	0.00
05/12/2008	R196 On 05-February-09			Bond Future	11.5500	11.7700	104.4055	104.3941	0.00
05/12/2008	R196 On 05-February-09			Bond Future	11.5500	11.7700	104.4055	104.3941	0.00
05/12/2008	R196 On 07-May-09			Bond Future	11.6100	11.6230	101.4477	101.4435	0.00
05/12/2008	R196 On 07-May-09			Bond Future	11.6100	11.6230	101.4477	101.4435	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	R196 On 07-May-09			Bond Future	11.6100	11.6230	101.4477	101.4435	0.00
05/12/2008	R196 On 07-May-09			Bond Future	11.6100	11.6230	101.4477	101.4435	0.00
05/12/2008	R196 On 07-May-09			Bond Future	11.6100	11.6230	101.4477	101.4435	0.00
05/12/2008	R196 On 07-May-09			Bond Future	11.6100	11.6230	101.4477	101.4435	0.00
05/12/2008	R196 On 07-May-09			Bond Future	11.6100	11.6230	101.4477	101.4435	0.00
05/12/2008	R196 On 07-May-09			Bond Future	11.6100	11.6230	101.4477	101.4435	0.00
05/12/2008	R201 On 05-February-09			Bond Future	8.0000	8.0060	104.6728	104.6352	2.00
05/12/2008	R201 On 05-February-09			Bond Future	8.0000	8.0060	104.6728	104.6352	2.00
05/12/2008	R201 On 05-February-09			Bond Future	8.0000	8.0060	104.6728	104.6352	2.00
05/12/2008	R201 On 05-February-09			Bond Future	8.0000	8.0060	104.6728	104.6352	2.00
05/12/2008	R201 On 05-February-09			Bond Future	8.0000	8.0060	104.6728	104.6352	2.00
05/12/2008	R201 On 05-February-09			Bond Future	8.0000	8.0060	104.6728	104.6352	2.00
05/12/2008	R201 On 05-February-09			Bond Future	8.0000	8.0060	104.6728	104.6352	2.00
05/12/2008	R201 On 05-February-09			Bond Future	8.0000	8.0060	104.6728	104.6352	2.00
05/12/2008	R201 On 07-May-09			Bond Future	7.8100	7.8150	107.6176	107.5809	0.00
05/12/2008	R201 On 07-May-09			Bond Future	7.8100	7.8150	107.6176	107.5809	0.00
05/12/2008	R201 On 07-May-09			Bond Future	7.8100	7.8150	107.6176	107.5809	0.00
05/12/2008	R201 On 07-May-09			Bond Future	7.8100	7.8150	107.6176	107.5809	0.00
05/12/2008	R201 On 07-May-09			Bond Future	7.8100	7.8150	107.6176	107.5809	0.00
05/12/2008	R201 On 07-May-09			Bond Future	7.8100	7.8150	107.6176	107.5809	0.00
05/12/2008	R201 On 07-May-09			Bond Future	7.8100	7.8150	107.6176	107.5809	0.00
05/12/2008	R201 On 07-May-09			Bond Future	7.8100	7.8150	107.6176	107.5809	0.00
05/12/2008	R201 On 06-August-09			Bond Future	7.6800	7.6870	105.8683	105.8238	0.00
05/12/2008	R201 On 06-August-09			Bond Future	7.6800	7.6870	105.8683	105.8238	0.00
05/12/2008	R201 On 06-August-09			Bond Future	7.6800	7.6870	105.8683	105.8238	0.00
05/12/2008	R201 On 06-August-09			Bond Future	7.6800	7.6870	105.8683	105.8238	0.00
05/12/2008	R201 On 06-August-09			Bond Future	7.6800	7.6870	105.8683	105.8238	0.00
05/12/2008	R201 On 06-August-09			Bond Future	7.6800	7.6870	105.8683	105.8238	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	R201 On 06-August-09			Bond Future	7.6800	7.6870	105.8683	105.8238	0.00
05/12/2008	R201 On 06-August-09			Bond Future	7.6800	7.6870	105.8683	105.8238	0.00
05/12/2008	R203 On 05-February-09			Bond Future	8.0400	8.0630	104.6211	104.5040	0.00
05/12/2008	R203 On 05-February-09			Bond Future	8.0400	8.0630	104.6211	104.5040	0.00
05/12/2008	R203 On 05-February-09			Bond Future	8.0400	8.0630	104.6211	104.5040	0.00
05/12/2008	R203 On 05-February-09			Bond Future	8.0400	8.0630	104.6211	104.5040	0.00
05/12/2008	R203 On 05-February-09			Bond Future	8.0400	8.0630	104.6211	104.5040	0.00
05/12/2008	R203 On 05-February-09			Bond Future	8.0400	8.0630	104.6211	104.5040	0.00
05/12/2008	R203 On 05-February-09			Bond Future	8.0400	8.0630	104.6211	104.5040	0.00
05/12/2008	R203 On 07-May-09			Bond Future	7.9100	7.9240	103.3616	103.2457	0.00
05/12/2008	R203 On 07-May-09			Bond Future	7.9100	7.9240	103.3616	103.2457	0.00
05/12/2008	R203 On 07-May-09			Bond Future	7.9100	7.9240	103.3616	103.2457	0.00
05/12/2008	R203 On 07-May-09			Bond Future	7.9100	7.9240	103.3616	103.2457	0.00
05/12/2008	R203 On 07-May-09			Bond Future	7.9100	7.9240	103.3616	103.2457	0.00
05/12/2008	R203 On 07-May-09			Bond Future	7.9100	7.9240	103.3616	103.2457	0.00
05/12/2008	R203 On 07-May-09			Bond Future	7.9100	7.9240	103.3616	103.2457	0.00
05/12/2008	R203 On 07-May-09			Bond Future	7.9100	7.9240	103.3616	103.2457	0.00
05/12/2008	R203 On 06-August-09			Bond Future	7.8100	7.8330	105.9419	105.8157	0.00
05/12/2008	R203 On 06-August-09			Bond Future	7.8100	7.8330	105.9419	105.8157	0.00
05/12/2008	R203 On 06-August-09			Bond Future	7.8100	7.8330	105.9419	105.8157	0.00
05/12/2008	R203 On 06-August-09			Bond Future	7.8100	7.8330	105.9419	105.8157	0.00
05/12/2008	R203 On 06-August-09			Bond Future	7.8100	7.8330	105.9419	105.8157	0.00
05/12/2008	R203 On 06-August-09			Bond Future	7.8100	7.8330	105.9419	105.8157	0.00
05/12/2008	R203 On 06-August-09			Bond Future	7.8100	7.8330	105.9419	105.8157	0.00
05/12/2008	R203 On 06-August-09			Bond Future	7.8100	7.8330	105.9419	105.8157	0.00
05/12/2008	R203 On 06-August-09			Bond Future	7.8100	7.8330	105.9419	105.8157	0.00
05/12/2008	R204 On 05-February-09			Bond Future	8.0500	8.0730	100.7423	100.6151	9.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	R204 On 05-February-09			Bond Future	8.0500	8.0730	100.7423	100.6151	9.00
05/12/2008	R204 On 05-February-09			Bond Future	8.0500	8.0730	100.7423	100.6151	9.00
05/12/2008	R204 On 05-February-09			Bond Future	8.0500	8.0730	100.7423	100.6151	9.00
05/12/2008	R204 On 05-February-09			Bond Future	8.0500	8.0730	100.7423	100.6151	9.00
05/12/2008	R204 On 05-February-09			Bond Future	8.0500	8.0730	100.7423	100.6151	9.00
05/12/2008	R204 On 05-February-09			Bond Future	8.0500	8.0730	100.7423	100.6151	9.00
05/12/2008	R204 On 05-February-09			Bond Future	8.0500	8.0730	100.7423	100.6151	9.00
05/12/2008	R204 On 07-May-09			Bond Future	7.9300	7.9490	103.5788	103.4457	0.00
05/12/2008	R204 On 07-May-09			Bond Future	7.9300	7.9490	103.5788	103.4457	0.00
05/12/2008	R204 On 07-May-09			Bond Future	7.9300	7.9490	103.5788	103.4457	0.00
05/12/2008	R204 On 07-May-09			Bond Future	7.9300	7.9490	103.5788	103.4457	0.00
05/12/2008	R204 On 07-May-09			Bond Future	7.9300	7.9490	103.5788	103.4457	0.00
05/12/2008	R204 On 07-May-09			Bond Future	7.9300	7.9490	103.5788	103.4457	0.00
05/12/2008	R204 On 07-May-09			Bond Future	7.9300	7.9490	103.5788	103.4457	0.00
05/12/2008	R204 On 07-May-09			Bond Future	7.9300	7.9490	103.5788	103.4457	0.00
05/12/2008	R204 On 06-August-09			Bond Future	7.8500	7.8700	102.1088	101.9707	0.00
05/12/2008	R204 On 06-August-09			Bond Future	7.8500	7.8700	102.1088	101.9707	0.00
05/12/2008	R204 On 06-August-09			Bond Future	7.8500	7.8700	102.1088	101.9707	0.00
05/12/2008	R204 On 06-August-09			Bond Future	7.8500	7.8700	102.1088	101.9707	0.00
05/12/2008	R204 On 06-August-09			Bond Future	7.8500	7.8700	102.1088	101.9707	0.00
05/12/2008	R204 On 06-August-09			Bond Future	7.8500	7.8700	102.1088	101.9707	0.00
05/12/2008	R204 On 06-August-09			Bond Future	7.8500	7.8700	102.1088	101.9707	0.00
05/12/2008	R204 On 06-August-09			Bond Future	7.8500	7.8700	102.1088	101.9707	0.00
05/12/2008	R206 On 05-February-09			Bond Future	8.0000	8.0060	98.5337	98.5020	1730.00
05/12/2008	R206 On 05-February-09			Bond Future	8.0000	8.0060	98.5337	98.5020	1730.00
05/12/2008	R206 On 05-February-09			Bond Future	8.0000	8.0060	98.5337	98.5020	1730.00
05/12/2008	R206 On 05-February-09			Bond Future	8.0000	8.0060	98.5337	98.5020	1730.00
05/12/2008	R206 On 05-February-09			Bond Future	8.0000	8.0060	98.5337	98.5020	1730.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	R206 On 05-February-09			Bond Future	8.0000	8.0060	98.5337	98.5020	1730.00
05/12/2008	R206 On 05-February-09			Bond Future	8.0000	8.0060	98.5337	98.5020	1730.00
05/12/2008	R206 On 05-February-09			Bond Future	8.0000	8.0060	98.5337	98.5020	1730.00
05/12/2008	R206 On 07-May-09			Bond Future	7.7900	7.7950	101.3042	101.2697	0.00
05/12/2008	R206 On 07-May-09			Bond Future	7.7900	7.7950	101.3042	101.2697	0.00
05/12/2008	R206 On 07-May-09			Bond Future	7.7900	7.7950	101.3042	101.2697	0.00
05/12/2008	R206 On 07-May-09			Bond Future	7.7900	7.7950	101.3042	101.2697	0.00
05/12/2008	R206 On 07-May-09			Bond Future	7.7900	7.7950	101.3042	101.2697	0.00
05/12/2008	R206 On 07-May-09			Bond Future	7.7900	7.7950	101.3042	101.2697	0.00
05/12/2008	R206 On 07-May-09			Bond Future	7.7900	7.7950	101.3042	101.2697	0.00
05/12/2008	R206 On 06-August-09			Bond Future	7.6400	7.6470	100.0554	100.0185	0.00
05/12/2008	R206 On 06-August-09			Bond Future	7.6400	7.6470	100.0554	100.0185	0.00
05/12/2008	R206 On 06-August-09			Bond Future	7.6400	7.6470	100.0554	100.0185	0.00
05/12/2008	R206 On 06-August-09			Bond Future	7.6400	7.6470	100.0554	100.0185	0.00
05/12/2008	R206 On 06-August-09			Bond Future	7.6400	7.6470	100.0554	100.0185	0.00
05/12/2008	R206 On 06-August-09			Bond Future	7.6400	7.6470	100.0554	100.0185	0.00
05/12/2008	R206 On 06-August-09			Bond Future	7.6400	7.6470	100.0554	100.0185	0.00
05/12/2008	R206 On 06-August-09			Bond Future	7.6400	7.6470	100.0554	100.0185	0.00
05/12/2008	R206 On 06-August-09			Bond Future	7.6400	7.6470	100.0554	100.0185	0.00
05/12/2008	R207 On 05-February-09			Bond Future	8.0900	8.1100	94.4864	94.3558	0.00
05/12/2008	R207 On 05-February-09			Bond Future	8.0900	8.1100	94.4864	94.3558	0.00
05/12/2008	R207 On 05-February-09			Bond Future	8.0900	8.1100	94.4864	94.3558	0.00
05/12/2008	R207 On 05-February-09			Bond Future	8.0900	8.1100	94.4864	94.3558	0.00
05/12/2008	R207 On 05-February-09			Bond Future	8.0900	8.1100	94.4864	94.3558	0.00
05/12/2008	R207 On 05-February-09			Bond Future	8.0900	8.1100	94.4864	94.3558	0.00
05/12/2008	R207 On 05-February-09			Bond Future	8.0900	8.1100	94.4864	94.3558	0.00
05/12/2008	R207 On 05-February-09			Bond Future	8.0900	8.1100	94.4864	94.3558	0.00
05/12/2008	R207 On 07-May-09			Bond Future	7.9800	8.0000	97.1395	97.0094	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	R207 On 07-May-09			Bond Future	7.9800	8.0000	97.1395	97.0094	0.00
05/12/2008	R207 On 07-May-09			Bond Future	7.9800	8.0000	97.1395	97.0094	0.00
05/12/2008	R207 On 07-May-09			Bond Future	7.9800	8.0000	97.1395	97.0094	0.00
05/12/2008	R207 On 07-May-09			Bond Future	7.9800	8.0000	97.1395	97.0094	0.00
05/12/2008	R207 On 07-May-09			Bond Future	7.9800	8.0000	97.1395	97.0094	0.00
05/12/2008	R207 On 07-May-09			Bond Future	7.9800	8.0000	97.1395	97.0094	0.00
05/12/2008	R207 On 07-May-09			Bond Future	7.9800	8.0000	97.1395	97.0094	0.00
05/12/2008	R207 On 06-August-09			Bond Future	7.9100	7.9310	95.9156	95.7730	0.00
05/12/2008	R207 On 06-August-09			Bond Future	7.9100	7.9310	95.9156	95.7730	0.00
05/12/2008	R207 On 06-August-09			Bond Future	7.9100	7.9310	95.9156	95.7730	0.00
05/12/2008	R207 On 06-August-09			Bond Future	7.9100	7.9310	95.9156	95.7730	0.00
05/12/2008	R207 On 06-August-09			Bond Future	7.9100	7.9310	95.9156	95.7730	0.00
05/12/2008	R207 On 06-August-09			Bond Future	7.9100	7.9310	95.9156	95.7730	0.00
05/12/2008	R207 On 06-August-09			Bond Future	7.9100	7.9310	95.9156	95.7730	0.00
05/12/2008	R207 On 06-August-09			Bond Future	7.9100	7.9310	95.9156	95.7730	0.00
05/12/2008	R208 On 05-February-09			Bond Future	8.1200	8.1280	92.0391	91.9469	0.00
05/12/2008	R208 On 05-February-09			Bond Future	8.1200	8.1280	92.0391	91.9469	0.00
05/12/2008	R208 On 05-February-09			Bond Future	8.1200	8.1280	92.0391	91.9469	0.00
05/12/2008	R208 On 05-February-09			Bond Future	8.1200	8.1280	92.0391	91.9469	0.00
05/12/2008	R208 On 05-February-09			Bond Future	8.1200	8.1280	92.0391	91.9469	0.00
05/12/2008	R208 On 05-February-09			Bond Future	8.1200	8.1280	92.0391	91.9469	0.00
05/12/2008	R208 On 05-February-09			Bond Future	8.1200	8.1280	92.0391	91.9469	0.00
05/12/2008	R208 On 05-February-09			Bond Future	8.1200	8.1280	92.0391	91.9469	0.00
05/12/2008	R208 On 07-May-09			Bond Future	8.0200	8.0260	91.1610	91.1043	0.00
05/12/2008	R208 On 07-May-09			Bond Future	8.0200	8.0260	91.1610	91.1043	0.00
05/12/2008	R208 On 07-May-09			Bond Future	8.0200	8.0260	91.1610	91.1043	0.00
05/12/2008	R208 On 07-May-09			Bond Future	8.0200	8.0260	91.1610	91.1043	0.00
05/12/2008	R208 On 07-May-09			Bond Future	8.0200	8.0260	91.1610	91.1043	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	R208 On 07-May-09			Bond Future	8.0200	8.0260	91.1610	91.1043	0.00
05/12/2008	R208 On 07-May-09			Bond Future	8.0200	8.0260	91.1610	91.1043	0.00
05/12/2008	R208 On 07-May-09			Bond Future	8.0200	8.0260	91.1610	91.1043	0.00
05/12/2008	R208 On 06-August-09			Bond Future	7.9700	7.9820	93.2892	93.2329	0.00
05/12/2008	R208 On 06-August-09			Bond Future	7.9700	7.9820	93.2892	93.2329	0.00
05/12/2008	R208 On 06-August-09			Bond Future	7.9700	7.9820	93.2892	93.2329	0.00
05/12/2008	R208 On 06-August-09			Bond Future	7.9700	7.9820	93.2892	93.2329	0.00
05/12/2008	R208 On 06-August-09			Bond Future	7.9700	7.9820	93.2892	93.2329	0.00
05/12/2008	R208 On 06-August-09			Bond Future	7.9700	7.9820	93.2892	93.2329	0.00
05/12/2008	R208 On 06-August-09			Bond Future	7.9700	7.9820	93.2892	93.2329	0.00
05/12/2008	R209 On 05-February-09			Bond Future	7.5800	7.5870	87.0765	86.9862	5545.00
05/12/2008	R209 On 05-February-09			Bond Future	7.5800	7.5870	87.0765	86.9862	5545.00
05/12/2008	R209 On 05-February-09			Bond Future	7.5800	7.5870	87.0765	86.9862	5545.00
05/12/2008	R209 On 05-February-09			Bond Future	7.5800	7.5870	87.0765	86.9862	5545.00
05/12/2008	R209 On 05-February-09			Bond Future	7.5800	7.5870	87.0765	86.9862	5545.00
05/12/2008	R209 On 05-February-09			Bond Future	7.5800	7.5870	87.0765	86.9862	5545.00
05/12/2008	R209 On 05-February-09			Bond Future	7.5800	7.5870	87.0765	86.9862	5545.00
05/12/2008	R209 On 05-February-09			Bond Future	7.5800	7.5870	87.0765	86.9862	5545.00
05/12/2008	R209 On 07-May-09			Bond Future	7.5000	7.5080	86.3631	86.2614	0.00
05/12/2008	R209 On 07-May-09			Bond Future	7.5000	7.5080	86.3631	86.2614	0.00
05/12/2008	R209 On 07-May-09			Bond Future	7.5000	7.5080	86.3631	86.2614	0.00
05/12/2008	R209 On 07-May-09			Bond Future	7.5000	7.5080	86.3631	86.2614	0.00
05/12/2008	R209 On 07-May-09			Bond Future	7.5000	7.5080	86.3631	86.2614	0.00
05/12/2008	R209 On 07-May-09			Bond Future	7.5000	7.5080	86.3631	86.2614	0.00
05/12/2008	R209 On 07-May-09			Bond Future	7.5000	7.5080	86.3631	86.2614	0.00
05/12/2008	R209 On 07-May-09			Bond Future	7.5000	7.5080	86.3631	86.2614	0.00
05/12/2008	R209 On 06-August-09			Bond Future	7.4500	7.4550	88.5168	88.4143	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	R209 On 06-August-09			Bond Future	7.4500	7.4550	88.5168	88.4143	0.00
05/12/2008	R209 On 06-August-09			Bond Future	7.4500	7.4550	88.5168	88.4143	0.00
05/12/2008	R209 On 06-August-09			Bond Future	7.4500	7.4550	88.5168	88.4143	0.00
05/12/2008	R209 On 06-August-09			Bond Future	7.4500	7.4550	88.5168	88.4143	0.00
05/12/2008	R209 On 06-August-09			Bond Future	7.4500	7.4550	88.5168	88.4143	0.00
05/12/2008	R209 On 06-August-09			Bond Future	7.4500	7.4550	88.5168	88.4143	0.00
05/12/2008	R209 On 06-August-09			Bond Future	7.4500	7.4550	88.5168	88.4143	0.00
05/12/2008	TRT1 On 05-February-09			Index Future	289.7600	289.5790	289.7600	289.5790	0.00
05/12/2008	TRT1 On 05-February-09			Index Future	289.7600	289.5790	289.7600	289.5790	0.00
05/12/2008	TRT1 On 05-February-09			Index Future	289.7600	289.5790	289.7600	289.5790	0.00
05/12/2008	TRT1 On 05-February-09			Index Future	289.7600	289.5790	289.7600	289.5790	0.00
05/12/2008	TRT1 On 05-February-09			Index Future	289.7600	289.5790	289.7600	289.5790	0.00
05/12/2008	TRT1 On 05-February-09			Index Future	289.7600	289.5790	289.7600	289.5790	0.00
05/12/2008	TRT1 On 05-February-09			Index Future	289.7600	289.5790	289.7600	289.5790	0.00
05/12/2008	TRT1 On 05-February-09			Index Future	289.7600	289.5790	289.7600	289.5790	0.00
05/12/2008	TRT1 On 07-May-09			Index Future	298.1000	297.9090	298.0970	297.9090	0.00
05/12/2008	TRT1 On 07-May-09			Index Future	298.1000	297.9090	298.0970	297.9090	0.00
05/12/2008	TRT1 On 07-May-09			Index Future	298.1000	297.9090	298.0970	297.9090	0.00
05/12/2008	TRT1 On 07-May-09			Index Future	298.1000	297.9090	298.0970	297.9090	0.00
05/12/2008	TRT1 On 07-May-09			Index Future	298.1000	297.9090	298.0970	297.9090	0.00
05/12/2008	TRT1 On 07-May-09			Index Future	298.1000	297.9090	298.0970	297.9090	0.00
05/12/2008	TRT1 On 07-May-09			Index Future	298.1000	297.9090	298.0970	297.9090	0.00
05/12/2008	TRT1 On 06-August-09			Index Future	306.2000	306.0000	306.1960	306.0000	100.00
05/12/2008	TRT1 On 06-August-09			Index Future	306.2000	306.0000	306.1960	306.0000	100.00
05/12/2008	TRT1 On 06-August-09			Index Future	306.2000	306.0000	306.1960	306.0000	100.00
05/12/2008	TRT1 On 06-August-09			Index Future	306.2000	306.0000	306.1960	306.0000	100.00
05/12/2008	TRT1 On 06-August-09			Index Future	306.2000	306.0000	306.1960	306.0000	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	TRT1 On 06-August-09			Index Future	306.2000	306.0000	306.1960	306.0000	100.00
05/12/2008	TRT1 On 06-August-09			Index Future	306.2000	306.0000	306.1960	306.0000	100.00
05/12/2008	TRT1 On 06-August-09			Index Future	306.2000	306.0000	306.1960	306.0000	100.00
05/12/2008	ZAAD On 16-March-09			Currency Future	6.6900	6.7154	6.6914	6.7154	2436.00
05/12/2008	ZAAD On 16-March-09			Currency Future	6.6900	6.7154	6.6914	6.7154	2436.00
05/12/2008	ZAAD On 16-March-09			Currency Future	6.6900	6.7154	6.6914	6.7154	2436.00
05/12/2008	ZAAD On 16-March-09			Currency Future	6.6900	6.7154	6.6914	6.7154	2436.00
05/12/2008	ZAAD On 16-March-09			Currency Future	6.6900	6.7154	6.6914	6.7154	2436.00
05/12/2008	ZAAD On 16-March-09			Currency Future	6.6900	6.7154	6.6914	6.7154	2436.00
05/12/2008	ZAAD On 16-March-09			Currency Future	6.6900	6.7154	6.6914	6.7154	2436.00
05/12/2008	ZAAD On 16-March-09			Currency Future	6.6900	6.7154	6.6914	6.7154	2436.00
05/12/2008	ZAAD On 12-June-09			Currency Future	6.7800	6.8100	6.7834	6.8100	600.00
05/12/2008	ZAAD On 12-June-09			Currency Future	6.7800	6.8100	6.7834	6.8100	600.00
05/12/2008	ZAAD On 12-June-09			Currency Future	6.7800	6.8100	6.7834	6.8100	600.00
05/12/2008	ZAAD On 12-June-09			Currency Future	6.7800	6.8100	6.7834	6.8100	600.00
05/12/2008	ZAAD On 12-June-09			Currency Future	6.7800	6.8100	6.7834	6.8100	600.00
05/12/2008	ZAAD On 12-June-09			Currency Future	6.7800	6.8100	6.7834	6.8100	600.00
05/12/2008	ZAAD On 12-June-09			Currency Future	6.7800	6.8100	6.7834	6.8100	600.00
05/12/2008	ZAAD On 12-June-09			Currency Future	6.7800	6.8100	6.7834	6.8100	600.00
05/12/2008	ZAAD On 12-December-08			Currency Future	6.5900	6.6031	6.5884	6.6031	5363.00
05/12/2008	ZAAD On 12-December-08			Currency Future	6.5900	6.6031	6.5884	6.6031	5363.00
05/12/2008	ZAAD On 12-December-08			Currency Future	6.5900	6.6031	6.5884	6.6031	5363.00
05/12/2008	ZAAD On 12-December-08			Currency Future	6.5900	6.6031	6.5884	6.6031	5363.00
05/12/2008	ZAAD On 12-December-08			Currency Future	6.5900	6.6031	6.5884	6.6031	5363.00
05/12/2008	ZAAD On 12-December-08			Currency Future	6.5900	6.6031	6.5884	6.6031	5363.00
05/12/2008	ZAAD On 12-December-08			Currency Future	6.5900	6.6031	6.5884	6.6031	5363.00
05/12/2008	ZAAD On 12-December-08			Currency Future	6.5900	6.6031	6.5884	6.6031	5363.00
05/12/2008	ZAAD On 12-December-08			Currency Future	6.5900	6.6031	6.5884	6.6031	5363.00
05/12/2008	ZAAD On 16-March-09	9.00	Call	Currency Future	306	296	306	296	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	ZAAD On 16-March-09	8.75	Call	Currency Future	306	296	306	296	0.00
05/12/2008	ZAAD On 16-March-09	8.50	Call	Currency Future	306	296	306	296	0.00
05/12/2008	ZAAD On 16-March-09	8.25	Call	Currency Future	306	296	306	296	0.00
05/12/2008	ZAAD On 16-March-09	7.75	Call	Currency Future	306	296	306	296	0.00
05/12/2008	ZAAD On 16-March-09	7.50	Call	Currency Future	306	296	306	296	0.00
05/12/2008	ZAAD On 16-March-09	7.25	Call	Currency Future	306	296	306	296	0.00
05/12/2008	ZAAD On 16-March-09	7.00	Call	Currency Future	306	296	306	296	0.00
05/12/2008	ZAAD On 16-March-09	8.00	Call	Currency Future	306	296	306	296	0.00
05/12/2008	ZAAD On 16-March-09	9.00	Put	Currency Future	565	531	565	531	0.00
05/12/2008	ZAAD On 16-March-09	8.75	Put	Currency Future	565	531	565	531	0.00
05/12/2008	ZAAD On 16-March-09	8.50	Put	Currency Future	565	531	565	531	0.00
05/12/2008	ZAAD On 16-March-09	8.25	Put	Currency Future	565	531	565	531	0.00
05/12/2008	ZAAD On 16-March-09	7.75	Put	Currency Future	565	531	565	531	0.00
05/12/2008	ZAAD On 16-March-09	7.50	Put	Currency Future	565	531	565	531	0.00
05/12/2008	ZAAD On 16-March-09	7.25	Put	Currency Future	565	531	565	531	0.00
05/12/2008	ZAAD On 16-March-09	7.00	Put	Currency Future	565	531	565	531	0.00
05/12/2008	ZAAD On 16-March-09	8.00	Put	Currency Future	565	531	565	531	0.00
05/12/2008	ZAAD On 12-June-09	9.00	Call	Currency Future	318	308	318	308	0.00
05/12/2008	ZAAD On 12-June-09	8.75	Call	Currency Future	318	308	318	308	0.00
05/12/2008	ZAAD On 12-June-09	8.50	Call	Currency Future	318	308	318	308	0.00
05/12/2008	ZAAD On 12-June-09	8.25	Call	Currency Future	318	308	318	308	0.00
05/12/2008	ZAAD On 12-June-09	8.00	Call	Currency Future	318	308	318	308	0.00
05/12/2008	ZAAD On 12-June-09	7.75	Call	Currency Future	318	308	318	308	0.00
05/12/2008	ZAAD On 12-June-09	7.25	Call	Currency Future	318	308	318	308	0.00
05/12/2008	ZAAD On 12-June-09	7.00	Call	Currency Future	318	308	318	308	0.00
05/12/2008	ZAAD On 12-June-09	6.75	Call	Currency Future	318	308	318	308	0.00
05/12/2008	ZAAD On 12-June-09	6.50	Call	Currency Future	318	308	318	308	0.00
05/12/2008	ZAAD On 12-June-09	6.25	Call	Currency Future	318	308	318	308	0.00
05/12/2008	ZAAD On 12-June-09	7.50	Call	Currency Future	318	308	318	308	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	ZAAD On 12-June-09	9.00	Put	Currency Future	934	898	934	898	0.00
05/12/2008	ZAAD On 12-June-09	8.75	Put	Currency Future	934	898	934	898	0.00
05/12/2008	ZAAD On 12-June-09	8.50	Put	Currency Future	934	898	934	898	0.00
05/12/2008	ZAAD On 12-June-09	8.25	Put	Currency Future	934	898	934	898	0.00
05/12/2008	ZAAD On 12-June-09	8.00	Put	Currency Future	934	898	934	898	0.00
05/12/2008	ZAAD On 12-June-09	7.75	Put	Currency Future	934	898	934	898	0.00
05/12/2008	ZAAD On 12-June-09	7.25	Put	Currency Future	934	898	934	898	0.00
05/12/2008	ZAAD On 12-June-09	7.00	Put	Currency Future	934	898	934	898	0.00
05/12/2008	ZAAD On 12-June-09	6.75	Put	Currency Future	934	898	934	898	0.00
05/12/2008	ZAAD On 12-June-09	6.50	Put	Currency Future	934	898	934	898	0.00
05/12/2008	ZAAD On 12-June-09	6.25	Put	Currency Future	934	898	934	898	0.00
05/12/2008	ZAAD On 12-June-09	7.50	Put	Currency Future	934	898	934	898	0.00
05/12/2008	ZAAD On 12-December-08	9.00	Call	Currency Future	8	13	8	13	0.00
05/12/2008	ZAAD On 12-December-08	8.75	Call	Currency Future	8	13	8	13	0.00
05/12/2008	ZAAD On 12-December-08	8.50	Call	Currency Future	8	13	8	13	0.00
05/12/2008	ZAAD On 12-December-08	8.25	Call	Currency Future	8	13	8	13	0.00
05/12/2008	ZAAD On 12-December-08	8.00	Call	Currency Future	8	13	8	13	0.00
05/12/2008	ZAAD On 12-December-08	7.75	Call	Currency Future	8	13	8	13	0.00
05/12/2008	ZAAD On 12-December-08	7.50	Call	Currency Future	8	13	8	13	0.00
05/12/2008	ZAAD On 12-December-08	7.00	Call	Currency Future	8	13	8	13	0.00
05/12/2008	ZAAD On 12-December-08	6.75	Call	Currency Future	8	13	8	13	0.00
05/12/2008	ZAAD On 12-December-08	6.50	Call	Currency Future	8	13	8	13	0.00
05/12/2008	ZAAD On 12-December-08	7.25	Call	Currency Future	8	13	8	13	0.00
05/12/2008	ZAAD On 12-December-08	9.00	Put	Currency Future	619	610	619	610	0.00
05/12/2008	ZAAD On 12-December-08	8.75	Put	Currency Future	619	610	619	610	0.00
05/12/2008	ZAAD On 12-December-08	8.50	Put	Currency Future	619	610	619	610	0.00
05/12/2008	ZAAD On 12-December-08	8.25	Put	Currency Future	619	610	619	610	0.00
05/12/2008	ZAAD On 12-December-08	8.00	Put	Currency Future	619	610	619	610	0.00
05/12/2008	ZAAD On 12-December-08	7.75	Put	Currency Future	619	610	619	610	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2008	ZAAD On 12-December-08	7.50	Put	Currency Future	619	610	619	610	0.00
05/12/2008	ZAAD On 12-December-08	7.00	Put	Currency Future	619	610	619	610	0.00
05/12/2008	ZAAD On 12-December-08	6.75	Put	Currency Future	619	610	619	610	0.00
05/12/2008	ZAAD On 12-December-08	6.50	Put	Currency Future	619	610	619	610	0.00
05/12/2008	ZAAD On 12-December-08	7.25	Put	Currency Future	619	610	619	610	0.00
05/12/2008	ZAAD On 12-June-09	7.25	Call	Currency Future	559	551	559	551	0.00
05/12/2008	ZAAD On 12-June-09	7.25	Put	Currency Future	426	391	426	391	0.00
05/12/2008	ZAAD On 12-December-08	6.75	Call	Currency Future	224	248	224	248	0.00
05/12/2008	ZAAD On 12-December-08	9.25	Call	Currency Future	224	248	224	248	0.00
05/12/2008	ZAAD On 12-December-08	9.00	Call	Currency Future	224	248	224	248	0.00
05/12/2008	ZAAD On 12-December-08	8.75	Call	Currency Future	224	248	224	248	0.00
05/12/2008	ZAAD On 12-December-08	8.50	Call	Currency Future	224	248	224	248	0.00
05/12/2008	ZAAD On 12-December-08	8.25	Call	Currency Future	224	248	224	248	0.00
05/12/2008	ZAAD On 12-December-08	7.75	Call	Currency Future	224	248	224	248	0.00
05/12/2008	ZAAD On 12-December-08	7.50	Call	Currency Future	224	248	224	248	0.00
05/12/2008	ZAAD On 12-December-08	7.25	Call	Currency Future	224	248	224	248	0.00
05/12/2008	ZAAD On 12-December-08	7.00	Call	Currency Future	224	248	224	248	0.00
05/12/2008	ZAAD On 12-December-08	8.00	Call	Currency Future	224	248	224	248	0.00
05/12/2008	ZAAD On 12-December-08	6.75	Put	Currency Future	36	45	36	45	0.00
05/12/2008	ZAAD On 12-December-08	9.25	Put	Currency Future	36	45	36	45	0.00
05/12/2008	ZAAD On 12-December-08	9.00	Put	Currency Future	36	45	36	45	0.00
05/12/2008	ZAAD On 12-December-08	8.75	Put	Currency Future	36	45	36	45	0.00
05/12/2008	ZAAD On 12-December-08	8.50	Put	Currency Future	36	45	36	45	0.00
05/12/2008	ZAAD On 12-December-08	8.25	Put	Currency Future	36	45	36	45	0.00
05/12/2008	ZAAD On 12-December-08	7.75	Put	Currency Future	36	45	36	45	0.00
05/12/2008	ZAAD On 12-December-08	7.50	Put	Currency Future	36	45	36	45	0.00
05/12/2008	ZAAD On 12-December-08	7.25	Put	Currency Future	36	45	36	45	0.00
05/12/2008	ZAAD On 12-December-08	7.00	Put	Currency Future	36	45	36	45	0.00
05/12/2008	ZAAD On 12-December-08	8.00	Put	Currency Future	36	45	36	45	0.00

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