



Derivatives Weekly Statistics Report

From 2008/12/29 To 2009/01/02

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	\$ / R On 16-March-09			Currency Future	9.5900	9.5715	9.5871	9.5715	158271.00
02/01/2009	\$ / R On 16-March-09			Currency Future	9.5900	9.5715	9.5871	9.5715	158271.00
02/01/2009	\$ / R On 16-March-09			Currency Future	9.5900	9.5715	9.5871	9.5715	158271.00
02/01/2009	\$ / R On 16-March-09			Currency Future	9.5900	9.5715	9.5871	9.5715	158271.00
02/01/2009	\$ / R On 16-March-09			Currency Future	9.5900	9.5715	9.5871	9.5715	158271.00
02/01/2009	\$ / R On 16-March-09			Currency Future	9.5900	9.5715	9.5871	9.5715	158271.00
02/01/2009	\$ / R On 16-March-09			Currency Future	9.5900	9.5715	9.5871	9.5715	158271.00
02/01/2009	\$ / R On 16-March-09			Currency Future	9.5900	9.5715	9.5871	9.5715	158271.00
02/01/2009	\$ / R On 15-March-10			Currency Future	10.9700	10.9834	10.9670	10.9834	0.00
02/01/2009	\$ / R On 15-March-10			Currency Future	10.9700	10.9834	10.9670	10.9834	0.00
02/01/2009	\$ / R On 15-March-10			Currency Future	10.9700	10.9834	10.9670	10.9834	0.00
02/01/2009	\$ / R On 15-March-10			Currency Future	10.9700	10.9834	10.9670	10.9834	0.00
02/01/2009	\$ / R On 15-March-10			Currency Future	10.9700	10.9834	10.9670	10.9834	0.00
02/01/2009	\$ / R On 15-March-10			Currency Future	10.9700	10.9834	10.9670	10.9834	0.00
02/01/2009	\$ / R On 15-March-10			Currency Future	10.9700	10.9834	10.9670	10.9834	0.00
02/01/2009	\$ / R On 12-June-09			Currency Future	9.7700	9.7542	9.7710	9.7542	4553.00
02/01/2009	\$ / R On 12-June-09			Currency Future	9.7700	9.7542	9.7710	9.7542	4553.00
02/01/2009	\$ / R On 12-June-09			Currency Future	9.7700	9.7542	9.7710	9.7542	4553.00
02/01/2009	\$ / R On 12-June-09			Currency Future	9.7700	9.7542	9.7710	9.7542	4553.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	\$ / R On 12-June-09			Currency Future	9.7700	9.7542	9.7710	9.7542	4553.00
02/01/2009	\$ / R On 12-June-09			Currency Future	9.7700	9.7542	9.7710	9.7542	4553.00
02/01/2009	\$ / R On 12-June-09			Currency Future	9.7700	9.7542	9.7710	9.7542	4553.00
02/01/2009	\$ / R On 12-June-09			Currency Future	9.7700	9.7542	9.7710	9.7542	4553.00
02/01/2009	\$ / R On 14-September-09			Currency Future	9.9300	9.9147	9.9321	9.9147	35.00
02/01/2009	\$ / R On 14-September-09			Currency Future	9.9300	9.9147	9.9321	9.9147	35.00
02/01/2009	\$ / R On 14-September-09			Currency Future	9.9300	9.9147	9.9321	9.9147	35.00
02/01/2009	\$ / R On 14-September-09			Currency Future	9.9300	9.9147	9.9321	9.9147	35.00
02/01/2009	\$ / R On 14-September-09			Currency Future	9.9300	9.9147	9.9321	9.9147	35.00
02/01/2009	\$ / R On 14-September-09			Currency Future	9.9300	9.9147	9.9321	9.9147	35.00
02/01/2009	\$ / R On 14-September-09			Currency Future	9.9300	9.9147	9.9321	9.9147	35.00
02/01/2009	\$ / R On 14-September-09			Currency Future	9.9300	9.9147	9.9321	9.9147	35.00
02/01/2009	\$ / R On 14-December-09			Currency Future	10.0700	10.0436	10.0682	10.0436	0.00
02/01/2009	\$ / R On 14-December-09			Currency Future	10.0700	10.0436	10.0682	10.0436	0.00
02/01/2009	\$ / R On 14-December-09			Currency Future	10.0700	10.0436	10.0682	10.0436	0.00
02/01/2009	\$ / R On 14-December-09			Currency Future	10.0700	10.0436	10.0682	10.0436	0.00
02/01/2009	\$ / R On 14-December-09			Currency Future	10.0700	10.0436	10.0682	10.0436	0.00
02/01/2009	\$ / R On 14-December-09			Currency Future	10.0700	10.0436	10.0682	10.0436	0.00
02/01/2009	\$ / R On 14-December-09			Currency Future	10.0700	10.0436	10.0682	10.0436	0.00
02/01/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	886	880	886	880	0.00
02/01/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	854	866	854	866	0.00
02/01/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	1026	1016	1026	1016	0.00
02/01/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	1058	1072	1058	1072	0.00
02/01/2009	\$ / R On 12-June-09	8.55	Call	Currency Future	596	592	596	592	0.00
02/01/2009	\$ / R On 12-June-09	8.45	Call	Currency Future	596	592	596	592	0.00
02/01/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	596	592	596	592	0.00
02/01/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	596	592	596	592	0.00
02/01/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	596	592	596	592	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	\$ / R On 12-June-09	8.55	Put	Currency Future	875	888	875	888	0.00
02/01/2009	\$ / R On 12-June-09	8.45	Put	Currency Future	875	888	875	888	0.00
02/01/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	875	888	875	888	0.00
02/01/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	875	888	875	888	0.00
02/01/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	875	888	875	888	0.00
02/01/2009	\$ / R On 14-December-09	243.60	Call	Currency Future	787	779	787	779	0.00
02/01/2009	\$ / R On 14-December-09	243.60	Put	Currency Future	1619	1636	1619	1636	0.00
02/01/2009	\$ / R On 16-March-09	230.00	Call	Currency Future	213	215	213	215	0.00
02/01/2009	\$ / R On 16-March-09	230.00	Put	Currency Future	1026	1043	1026	1043	0.00
02/01/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	656	650	656	650	0.00
02/01/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	656	650	656	650	0.00
02/01/2009	\$ / R On 14-December-09	9.05	Call	Currency Future	656	650	656	650	0.00
02/01/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	656	650	656	650	0.00
02/01/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	656	650	656	650	0.00
02/01/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	2088	2107	2088	2107	0.00
02/01/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	2088	2107	2088	2107	0.00
02/01/2009	\$ / R On 14-December-09	9.05	Put	Currency Future	2088	2107	2088	2107	0.00
02/01/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	2088	2107	2088	2107	0.00
02/01/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	2088	2107	2088	2107	0.00
02/01/2009	\$ / R On 16-March-09	228.00	Call	Currency Future	911	902	911	902	0.00
02/01/2009	\$ / R On 16-March-09	228.00	Put	Currency Future	124	131	124	131	0.00
02/01/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	1364	1354	1364	1354	0.00
02/01/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	193	199	193	199	0.00
02/01/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	1017	1008	1017	1008	0.00
02/01/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	346	354	346	354	0.00
02/01/2009	\$ / R On 12-June-09	8.65	Call	Currency Future	547	544	547	544	0.00
02/01/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	547	544	547	544	0.00
02/01/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	547	544	547	544	0.00
02/01/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	547	544	547	544	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	\$ / R On 12-June-09	8.25	Call	Currency Future	547	544	547	544	0.00
02/01/2009	\$ / R On 12-June-09	8.00	Call	Currency Future	547	544	547	544	0.00
02/01/2009	\$ / R On 12-June-09	7.75	Call	Currency Future	547	544	547	544	0.00
02/01/2009	\$ / R On 12-June-09	7.50	Call	Currency Future	547	544	547	544	0.00
02/01/2009	\$ / R On 12-June-09	7.25	Call	Currency Future	547	544	547	544	0.00
02/01/2009	\$ / R On 12-June-09	7.00	Call	Currency Future	547	544	547	544	0.00
02/01/2009	\$ / R On 12-June-09	6.75	Call	Currency Future	547	544	547	544	0.00
02/01/2009	\$ / R On 12-June-09	6.50	Call	Currency Future	547	544	547	544	0.00
02/01/2009	\$ / R On 12-June-09	6.25	Call	Currency Future	547	544	547	544	0.00
02/01/2009	\$ / R On 12-June-09	6.00	Call	Currency Future	547	544	547	544	0.00
02/01/2009	\$ / R On 12-June-09	8.65	Put	Currency Future	976	990	976	990	0.00
02/01/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	976	990	976	990	0.00
02/01/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	976	990	976	990	0.00
02/01/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	976	990	976	990	0.00
02/01/2009	\$ / R On 12-June-09	8.25	Put	Currency Future	976	990	976	990	0.00
02/01/2009	\$ / R On 12-June-09	8.00	Put	Currency Future	976	990	976	990	0.00
02/01/2009	\$ / R On 12-June-09	7.75	Put	Currency Future	976	990	976	990	0.00
02/01/2009	\$ / R On 12-June-09	7.50	Put	Currency Future	976	990	976	990	0.00
02/01/2009	\$ / R On 12-June-09	7.25	Put	Currency Future	976	990	976	990	0.00
02/01/2009	\$ / R On 12-June-09	7.00	Put	Currency Future	976	990	976	990	0.00
02/01/2009	\$ / R On 12-June-09	6.75	Put	Currency Future	976	990	976	990	0.00
02/01/2009	\$ / R On 12-June-09	6.50	Put	Currency Future	976	990	976	990	0.00
02/01/2009	\$ / R On 12-June-09	6.25	Put	Currency Future	976	990	976	990	0.00
02/01/2009	\$ / R On 12-June-09	6.00	Put	Currency Future	976	990	976	990	0.00
02/01/2009	\$ / R On 16-March-09	8.65	Call	Currency Future	116	118	116	118	0.00
02/01/2009	\$ / R On 16-March-09	8.60	Call	Currency Future	116	118	116	118	0.00
02/01/2009	\$ / R On 16-March-09	8.55	Call	Currency Future	116	118	116	118	0.00
02/01/2009	\$ / R On 16-March-09	8.45	Call	Currency Future	116	118	116	118	0.00
02/01/2009	\$ / R On 16-March-09	6.50	Call	Currency Future	116	118	116	118	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	\$ / R On 16-March-09	9.00	Call	Currency Future	116	118	116	118	0.00
02/01/2009	\$ / R On 16-March-09	8.75	Call	Currency Future	116	118	116	118	0.00
02/01/2009	\$ / R On 16-March-09	8.50	Call	Currency Future	116	118	116	118	0.00
02/01/2009	\$ / R On 16-March-09	8.25	Call	Currency Future	116	118	116	118	0.00
02/01/2009	\$ / R On 16-March-09	8.00	Call	Currency Future	116	118	116	118	0.00
02/01/2009	\$ / R On 16-March-09	7.75	Call	Currency Future	116	118	116	118	0.00
02/01/2009	\$ / R On 16-March-09	7.50	Call	Currency Future	116	118	116	118	0.00
02/01/2009	\$ / R On 16-March-09	7.25	Call	Currency Future	116	118	116	118	0.00
02/01/2009	\$ / R On 16-March-09	7.00	Call	Currency Future	116	118	116	118	0.00
02/01/2009	\$ / R On 16-March-09	6.75	Call	Currency Future	116	118	116	118	0.00
02/01/2009	\$ / R On 16-March-09	8.65	Put	Currency Future	1429	1446	1429	1446	0.00
02/01/2009	\$ / R On 16-March-09	8.60	Put	Currency Future	1429	1446	1429	1446	0.00
02/01/2009	\$ / R On 16-March-09	8.55	Put	Currency Future	1429	1446	1429	1446	0.00
02/01/2009	\$ / R On 16-March-09	8.45	Put	Currency Future	1429	1446	1429	1446	0.00
02/01/2009	\$ / R On 16-March-09	6.50	Put	Currency Future	1429	1446	1429	1446	0.00
02/01/2009	\$ / R On 16-March-09	9.00	Put	Currency Future	1429	1446	1429	1446	0.00
02/01/2009	\$ / R On 16-March-09	8.75	Put	Currency Future	1429	1446	1429	1446	0.00
02/01/2009	\$ / R On 16-March-09	8.50	Put	Currency Future	1429	1446	1429	1446	0.00
02/01/2009	\$ / R On 16-March-09	8.25	Put	Currency Future	1429	1446	1429	1446	0.00
02/01/2009	\$ / R On 16-March-09	8.00	Put	Currency Future	1429	1446	1429	1446	0.00
02/01/2009	\$ / R On 16-March-09	7.75	Put	Currency Future	1429	1446	1429	1446	0.00
02/01/2009	\$ / R On 16-March-09	7.50	Put	Currency Future	1429	1446	1429	1446	0.00
02/01/2009	\$ / R On 16-March-09	7.25	Put	Currency Future	1429	1446	1429	1446	0.00
02/01/2009	\$ / R On 16-March-09	7.00	Put	Currency Future	1429	1446	1429	1446	0.00
02/01/2009	\$ / R On 16-March-09	6.75	Put	Currency Future	1429	1446	1429	1446	0.00
02/01/2009	\$ / R On 12-June-09	230.00	Call	Currency Future	243	243	243	243	0.00
02/01/2009	\$ / R On 12-June-09	230.00	Put	Currency Future	1772	1789	1772	1789	0.00
02/01/2009	\$ / R On 12-June-09	9.00	Call	Currency Future	295	295	295	295	0.00
02/01/2009	\$ / R On 12-June-09	8.50	Call	Currency Future	295	295	295	295	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	\$ / R On 12-June-09	8.80	Call	Currency Future	295	295	295	295	0.00
02/01/2009	\$ / R On 12-June-09	8.70	Call	Currency Future	295	295	295	295	0.00
02/01/2009	\$ / R On 12-June-09	8.75	Call	Currency Future	295	295	295	295	0.00
02/01/2009	\$ / R On 12-June-09	9.00	Put	Currency Future	1574	1590	1574	1590	0.00
02/01/2009	\$ / R On 12-June-09	8.50	Put	Currency Future	1574	1590	1574	1590	0.00
02/01/2009	\$ / R On 12-June-09	8.80	Put	Currency Future	1574	1590	1574	1590	0.00
02/01/2009	\$ / R On 12-June-09	8.70	Put	Currency Future	1574	1590	1574	1590	0.00
02/01/2009	\$ / R On 12-June-09	8.75	Put	Currency Future	1574	1590	1574	1590	0.00
02/01/2009	\$ / R On 14-December-09	106.00	Call	Currency Future	1841	1823	1841	1823	0.00
02/01/2009	\$ / R On 14-December-09	106.00	Put	Currency Future	272	279	272	279	0.00
02/01/2009	\$ / R On 14-December-09	243.58	Call	Currency Future	1173	1161	1173	1161	0.00
02/01/2009	\$ / R On 14-December-09	243.58	Put	Currency Future	805	818	805	818	0.00
02/01/2009	\$ / R On 14-December-09	265.00	Call	Currency Future	384	381	384	381	0.00
02/01/2009	\$ / R On 14-December-09	265.00	Put	Currency Future	3616	3637	3616	3637	0.00
02/01/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	812	804	812	804	0.00
02/01/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	812	804	812	804	0.00
02/01/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	812	804	812	804	0.00
02/01/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	1544	1561	1544	1561	0.00
02/01/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	1544	1561	1544	1561	0.00
02/01/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	1544	1561	1544	1561	0.00
02/01/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	1631	1615	1631	1615	0.00
02/01/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	1631	1615	1631	1615	0.00
02/01/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	1631	1615	1631	1615	0.00
02/01/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	363	371	363	371	0.00
02/01/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	363	371	363	371	0.00
02/01/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	363	371	363	371	0.00
02/01/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	1303	1289	1303	1289	0.00
02/01/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	1303	1289	1303	1289	0.00
02/01/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	1303	1289	1303	1289	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	635	646	635	646	0.00
02/01/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	635	646	635	646	0.00
02/01/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	635	646	635	646	0.00
02/01/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	713	709	713	709	0.00
02/01/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	713	709	713	709	0.00
02/01/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	713	709	713	709	0.00
02/01/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	1181	1194	1181	1194	0.00
02/01/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	1181	1194	1181	1194	0.00
02/01/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	1181	1194	1181	1194	0.00
02/01/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	676	672	676	672	0.00
02/01/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	676	672	676	672	0.00
02/01/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	676	672	676	672	0.00
02/01/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	1244	1257	1244	1257	0.00
02/01/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	1244	1257	1244	1257	0.00
02/01/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	1244	1257	1244	1257	0.00
02/01/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	1583	1596	1583	1596	0.00
02/01/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	1583	1596	1583	1596	0.00
02/01/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	1583	1596	1583	1596	0.00
02/01/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	966	962	966	962	0.00
02/01/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	966	962	966	962	0.00
02/01/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	966	962	966	962	0.00
02/01/2009	\$ / R On 15-March-10	254.00	Call	Currency Future	1993	2007	1993	2007	0.00
02/01/2009	\$ / R On 15-March-10	254.00	Put	Currency Future	526	524	526	524	0.00
02/01/2009	\$ / R On 16-March-09	7.25	Call	Currency Future	607	602	607	602	0.00
02/01/2009	\$ / R On 16-March-09	7.50	Call	Currency Future	607	602	607	602	0.00
02/01/2009	\$ / R On 16-March-09	7.75	Call	Currency Future	607	602	607	602	0.00
02/01/2009	\$ / R On 16-March-09	7.25	Put	Currency Future	270	281	270	281	0.00
02/01/2009	\$ / R On 16-March-09	7.50	Put	Currency Future	270	281	270	281	0.00
02/01/2009	\$ / R On 16-March-09	7.75	Put	Currency Future	270	281	270	281	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	\$ / R On 16-March-09	7.25	Call	Currency Future	513	510	513	510	0.00
02/01/2009	\$ / R On 16-March-09	7.50	Call	Currency Future	513	510	513	510	0.00
02/01/2009	\$ / R On 16-March-09	7.75	Call	Currency Future	513	510	513	510	0.00
02/01/2009	\$ / R On 16-March-09	7.25	Put	Currency Future	376	388	376	388	0.00
02/01/2009	\$ / R On 16-March-09	7.50	Put	Currency Future	376	388	376	388	0.00
02/01/2009	\$ / R On 16-March-09	7.75	Put	Currency Future	376	388	376	388	0.00
02/01/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	2484	2463	2484	2463	0.00
02/01/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	116	119	116	119	0.00
02/01/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	1989	1970	1989	1970	0.00
02/01/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	221	227	221	227	0.00
02/01/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	696	690	696	690	0.00
02/01/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	1928	1946	1928	1946	0.00
02/01/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	1003	996	1003	996	0.00
02/01/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	671	681	671	681	0.00
02/01/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	966	959	966	959	0.00
02/01/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	734	745	734	745	0.00
02/01/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	925	919	925	919	0.00
02/01/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	793	804	793	804	0.00
02/01/2009	\$ / R On 14-September-09	9.50	Call	Currency Future	752	747	752	747	0.00
02/01/2009	\$ / R On 14-September-09	9.50	Put	Currency Future	1119	1132	1119	1132	0.00
02/01/2009	\$ / R On 14-September-09	264.00	Call	Currency Future	799	793	799	793	0.00
02/01/2009	\$ / R On 14-September-09	264.00	Put	Currency Future	1017	1029	1017	1029	0.00
02/01/2009	£ / R On 16-March-09			Currency Future	13.9000	13.8449	13.8959	13.8449	13638.00
02/01/2009	£ / R On 16-March-09			Currency Future	13.9000	13.8449	13.8959	13.8449	13638.00
02/01/2009	£ / R On 16-March-09			Currency Future	13.9000	13.8449	13.8959	13.8449	13638.00
02/01/2009	£ / R On 16-March-09			Currency Future	13.9000	13.8449	13.8959	13.8449	13638.00
02/01/2009	£ / R On 16-March-09			Currency Future	13.9000	13.8449	13.8959	13.8449	13638.00
02/01/2009	£ / R On 16-March-09			Currency Future	13.9000	13.8449	13.8959	13.8449	13638.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	£ / R On 16-March-09			Currency Future	13.9000	13.8449	13.8959	13.8449	13638.00
02/01/2009	£ / R On 16-March-09			Currency Future	13.9000	13.8449	13.8959	13.8449	13638.00
02/01/2009	£ / R On 12-June-09			Currency Future	14.1600	14.0994	14.1605	14.0994	88.00
02/01/2009	£ / R On 12-June-09			Currency Future	14.1600	14.0994	14.1605	14.0994	88.00
02/01/2009	£ / R On 12-June-09			Currency Future	14.1600	14.0994	14.1605	14.0994	88.00
02/01/2009	£ / R On 12-June-09			Currency Future	14.1600	14.0994	14.1605	14.0994	88.00
02/01/2009	£ / R On 12-June-09			Currency Future	14.1600	14.0994	14.1605	14.0994	88.00
02/01/2009	£ / R On 12-June-09			Currency Future	14.1600	14.0994	14.1605	14.0994	88.00
02/01/2009	£ / R On 12-June-09			Currency Future	14.1600	14.0994	14.1605	14.0994	88.00
02/01/2009	£ / R On 14-September-09			Currency Future	14.4000	14.3341	14.3990	14.3341	3.00
02/01/2009	£ / R On 14-September-09			Currency Future	14.4000	14.3341	14.3990	14.3341	3.00
02/01/2009	£ / R On 14-September-09			Currency Future	14.4000	14.3341	14.3990	14.3341	3.00
02/01/2009	£ / R On 14-September-09			Currency Future	14.4000	14.3341	14.3990	14.3341	3.00
02/01/2009	£ / R On 14-September-09			Currency Future	14.4000	14.3341	14.3990	14.3341	3.00
02/01/2009	£ / R On 14-September-09			Currency Future	14.4000	14.3341	14.3990	14.3341	3.00
02/01/2009	£ / R On 14-September-09			Currency Future	14.4000	14.3341	14.3990	14.3341	3.00
02/01/2009	£ / R On 14-September-09			Currency Future	14.4000	14.3341	14.3990	14.3341	3.00
02/01/2009	£ / R On 16-March-09	7.75	Call	Currency Future	608	590	608	590	0.00
02/01/2009	£ / R On 16-March-09	7.75	Put	Currency Future	612	645	612	645	0.00
02/01/2009	£ / R On 16-March-09	7.00	Call	Currency Future	537	522	537	522	0.00
02/01/2009	£ / R On 16-March-09	7.00	Put	Currency Future	741	777	741	777	0.00
02/01/2009	£ / R On 12-June-09	9.00	Call	Currency Future	864	839	864	839	0.00
02/01/2009	£ / R On 12-June-09	9.00	Put	Currency Future	1053	1090	1053	1090	0.00
02/01/2009	£ / R On 14-September-09	7.00	Call	Currency Future	938	913	938	913	0.00
02/01/2009	£ / R On 14-September-09	7.50	Call	Currency Future	938	913	938	913	0.00
02/01/2009	£ / R On 14-September-09	7.25	Call	Currency Future	938	913	938	913	0.00
02/01/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1639	1679	1639	1679	0.00
02/01/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1639	1679	1639	1679	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1639	1679	1639	1679	0.00
02/01/2009	£ / R On 16-March-09	8.45	Call	Currency Future	100	98	100	98	0.00
02/01/2009	£ / R On 16-March-09	8.60	Call	Currency Future	100	98	100	98	0.00
02/01/2009	£ / R On 16-March-09	8.55	Call	Currency Future	100	98	100	98	0.00
02/01/2009	£ / R On 16-March-09	9.25	Call	Currency Future	100	98	100	98	0.00
02/01/2009	£ / R On 16-March-09	9.00	Call	Currency Future	100	98	100	98	0.00
02/01/2009	£ / R On 16-March-09	8.75	Call	Currency Future	100	98	100	98	0.00
02/01/2009	£ / R On 16-March-09	8.50	Call	Currency Future	100	98	100	98	0.00
02/01/2009	£ / R On 16-March-09	8.25	Call	Currency Future	100	98	100	98	0.00
02/01/2009	£ / R On 16-March-09	8.00	Call	Currency Future	100	98	100	98	0.00
02/01/2009	£ / R On 16-March-09	7.75	Call	Currency Future	100	98	100	98	0.00
02/01/2009	£ / R On 16-March-09	7.50	Call	Currency Future	100	98	100	98	0.00
02/01/2009	£ / R On 16-March-09	8.45	Put	Currency Future	2154	2203	2154	2203	0.00
02/01/2009	£ / R On 16-March-09	8.60	Put	Currency Future	2154	2203	2154	2203	0.00
02/01/2009	£ / R On 16-March-09	8.55	Put	Currency Future	2154	2203	2154	2203	0.00
02/01/2009	£ / R On 16-March-09	9.25	Put	Currency Future	2154	2203	2154	2203	0.00
02/01/2009	£ / R On 16-March-09	9.00	Put	Currency Future	2154	2203	2154	2203	0.00
02/01/2009	£ / R On 16-March-09	8.75	Put	Currency Future	2154	2203	2154	2203	0.00
02/01/2009	£ / R On 16-March-09	8.50	Put	Currency Future	2154	2203	2154	2203	0.00
02/01/2009	£ / R On 16-March-09	8.25	Put	Currency Future	2154	2203	2154	2203	0.00
02/01/2009	£ / R On 16-March-09	8.00	Put	Currency Future	2154	2203	2154	2203	0.00
02/01/2009	£ / R On 16-March-09	7.75	Put	Currency Future	2154	2203	2154	2203	0.00
02/01/2009	£ / R On 16-March-09	7.50	Put	Currency Future	2154	2203	2154	2203	0.00
02/01/2009	£ / R On 12-June-09	8.00	Call	Currency Future	113	109	113	109	0.00
02/01/2009	£ / R On 12-June-09	8.00	Put	Currency Future	3752	3810	3752	3810	0.00
02/01/2009	£ / R On 12-June-09	7.00	Call	Currency Future	163	158	163	158	0.00
02/01/2009	£ / R On 12-June-09	7.00	Put	Currency Future	3252	3308	3252	3308	0.00
02/01/2009	£ / R On 16-March-09	7.00	Call	Currency Future	19	19	19	19	0.00
02/01/2009	£ / R On 16-March-09	7.00	Put	Currency Future	3473	3524	3473	3524	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	£ / R On 12-June-09	7.00	Call	Currency Future	134		129	134	129	0.00
02/01/2009	£ / R On 12-June-09	7.00	Put	Currency Future	3523		3580	3523	3580	0.00
02/01/2009	£ / R On 16-March-09	8.25	Call	Currency Future	12		12	12	12	0.00
02/01/2009	£ / R On 16-March-09	8.25	Put	Currency Future	3816		3867	3816	3867	0.00
02/01/2009	£ / R On 12-June-09	8.00	Call	Currency Future	121		117	121	117	0.00
02/01/2009	£ / R On 12-June-09	8.00	Put	Currency Future	3660		3717	3660	3717	0.00
02/01/2009	£ / R On 16-March-09	8.55	Call	Currency Future	123		120	123	120	0.00
02/01/2009	£ / R On 16-March-09	8.45	Call	Currency Future	123		120	123	120	0.00
02/01/2009	£ / R On 16-March-09	9.00	Call	Currency Future	123		120	123	120	0.00
02/01/2009	£ / R On 16-March-09	8.75	Call	Currency Future	123		120	123	120	0.00
02/01/2009	£ / R On 16-March-09	8.50	Call	Currency Future	123		120	123	120	0.00
02/01/2009	£ / R On 16-March-09	8.25	Call	Currency Future	123		120	123	120	0.00
02/01/2009	£ / R On 16-March-09	8.00	Call	Currency Future	123		120	123	120	0.00
02/01/2009	£ / R On 16-March-09	7.75	Call	Currency Future	123		120	123	120	0.00
02/01/2009	£ / R On 16-March-09	7.50	Call	Currency Future	123		120	123	120	0.00
02/01/2009	£ / R On 16-March-09	7.25	Call	Currency Future	123		120	123	120	0.00
02/01/2009	£ / R On 16-March-09	7.00	Call	Currency Future	123		120	123	120	0.00
02/01/2009	£ / R On 16-March-09	6.75	Call	Currency Future	123		120	123	120	0.00
02/01/2009	£ / R On 16-March-09	8.55	Put	Currency Future	1977		2025	1977	2025	0.00
02/01/2009	£ / R On 16-March-09	8.45	Put	Currency Future	1977		2025	1977	2025	0.00
02/01/2009	£ / R On 16-March-09	9.00	Put	Currency Future	1977		2025	1977	2025	0.00
02/01/2009	£ / R On 16-March-09	8.75	Put	Currency Future	1977		2025	1977	2025	0.00
02/01/2009	£ / R On 16-March-09	8.50	Put	Currency Future	1977		2025	1977	2025	0.00
02/01/2009	£ / R On 16-March-09	8.25	Put	Currency Future	1977		2025	1977	2025	0.00
02/01/2009	£ / R On 16-March-09	8.00	Put	Currency Future	1977		2025	1977	2025	0.00
02/01/2009	£ / R On 16-March-09	7.75	Put	Currency Future	1977		2025	1977	2025	0.00
02/01/2009	£ / R On 16-March-09	7.50	Put	Currency Future	1977		2025	1977	2025	0.00
02/01/2009	£ / R On 16-March-09	7.25	Put	Currency Future	1977		2025	1977	2025	0.00
02/01/2009	£ / R On 16-March-09	7.00	Put	Currency Future	1977		2025	1977	2025	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	£ / R On 16-March-09	6.75	Put	Currency Future	1977	2025	1977	2025	0.00
02/01/2009	£ / R On 16-March-09	9.25	Call	Currency Future	111	108	111	108	0.00
02/01/2009	£ / R On 16-March-09	9.00	Call	Currency Future	111	108	111	108	0.00
02/01/2009	£ / R On 16-March-09	8.75	Call	Currency Future	111	108	111	108	0.00
02/01/2009	£ / R On 16-March-09	8.50	Call	Currency Future	111	108	111	108	0.00
02/01/2009	£ / R On 16-March-09	8.25	Call	Currency Future	111	108	111	108	0.00
02/01/2009	£ / R On 16-March-09	8.00	Call	Currency Future	111	108	111	108	0.00
02/01/2009	£ / R On 16-March-09	7.75	Call	Currency Future	111	108	111	108	0.00
02/01/2009	£ / R On 16-March-09	7.50	Call	Currency Future	111	108	111	108	0.00
02/01/2009	£ / R On 16-March-09	9.25	Put	Currency Future	2065	2114	2065	2114	0.00
02/01/2009	£ / R On 16-March-09	9.00	Put	Currency Future	2065	2114	2065	2114	0.00
02/01/2009	£ / R On 16-March-09	8.75	Put	Currency Future	2065	2114	2065	2114	0.00
02/01/2009	£ / R On 16-March-09	8.50	Put	Currency Future	2065	2114	2065	2114	0.00
02/01/2009	£ / R On 16-March-09	8.25	Put	Currency Future	2065	2114	2065	2114	0.00
02/01/2009	£ / R On 16-March-09	8.00	Put	Currency Future	2065	2114	2065	2114	0.00
02/01/2009	£ / R On 16-March-09	7.75	Put	Currency Future	2065	2114	2065	2114	0.00
02/01/2009	£ / R On 16-March-09	7.50	Put	Currency Future	2065	2114	2065	2114	0.00
02/01/2009	£ / R On 14-September-09	6.75	Call	Currency Future	884	860	884	860	0.00
02/01/2009	£ / R On 14-September-09	7.25	Call	Currency Future	884	860	884	860	0.00
02/01/2009	£ / R On 14-September-09	7.00	Call	Currency Future	884	860	884	860	0.00
02/01/2009	£ / R On 14-September-09	6.75	Put	Currency Future	1735	1776	1735	1776	0.00
02/01/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1735	1776	1735	1776	0.00
02/01/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1735	1776	1735	1776	0.00
02/01/2009	£ / R On 14-September-09	6.75	Call	Currency Future	815	793	815	793	0.00
02/01/2009	£ / R On 14-September-09	7.25	Call	Currency Future	815	793	815	793	0.00
02/01/2009	£ / R On 14-September-09	7.00	Call	Currency Future	815	793	815	793	0.00
02/01/2009	£ / R On 14-September-09	6.75	Put	Currency Future	1866	1909	1866	1909	0.00
02/01/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1866	1909	1866	1909	0.00
02/01/2009	£ / R On 14-September-09	7.00	Put	Currency Future	1866	1909	1866	1909	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	£ / R On 12-June-09	254.00	Call	Currency Future	793	771	793	771	0.00
02/01/2009	£ / R On 12-June-09	254.00	Put	Currency Future	1183	1222	1183	1222	0.00
02/01/2009	£ / R On 12-June-09	254.00	Call	Currency Future	754	732	754	732	0.00
02/01/2009	£ / R On 12-June-09	254.00	Put	Currency Future	1243	1283	1243	1283	0.00
02/01/2009	£ / R On 12-June-09	254.00	Call	Currency Future	716	695	716	695	0.00
02/01/2009	£ / R On 12-June-09	254.00	Put	Currency Future	1305	1346	1305	1346	0.00
02/01/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1091	1064	1091	1064	0.00
02/01/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1091	1064	1091	1064	0.00
02/01/2009	£ / R On 14-September-09	8.00	Call	Currency Future	1091	1064	1091	1064	0.00
02/01/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1392	1430	1392	1430	0.00
02/01/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1392	1430	1392	1430	0.00
02/01/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1392	1430	1392	1430	0.00
02/01/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1055	1028	1055	1028	0.00
02/01/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1055	1028	1055	1028	0.00
02/01/2009	£ / R On 14-September-09	8.00	Call	Currency Future	1055	1028	1055	1028	0.00
02/01/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1456	1494	1456	1494	0.00
02/01/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1456	1494	1456	1494	0.00
02/01/2009	£ / R On 14-September-09	8.00	Put	Currency Future	1456	1494	1456	1494	0.00
02/01/2009	£ / R On 14-September-09	8.50	Call	Currency Future	1015	988	1015	988	0.00
02/01/2009	£ / R On 14-September-09	8.75	Call	Currency Future	1015	988	1015	988	0.00
02/01/2009	£ / R On 14-September-09	8.25	Call	Currency Future	1015	988	1015	988	0.00
02/01/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1015	988	1015	988	0.00
02/01/2009	£ / R On 14-September-09	7.75	Call	Currency Future	1015	988	1015	988	0.00
02/01/2009	£ / R On 14-September-09	7.25	Call	Currency Future	1015	988	1015	988	0.00
02/01/2009	£ / R On 14-September-09	7.50	Call	Currency Future	1015	988	1015	988	0.00
02/01/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1516	1554	1516	1554	0.00
02/01/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1516	1554	1516	1554	0.00
02/01/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1516	1554	1516	1554	0.00
02/01/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1516	1554	1516	1554	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1516	1554	1516	1554	0.00
02/01/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1516	1554	1516	1554	0.00
02/01/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1516	1554	1516	1554	0.00
02/01/2009	£ / R On 14-September-09	8.25	Call	Currency Future	976	950	976	950	0.00
02/01/2009	£ / R On 14-September-09	8.50	Call	Currency Future	976	950	976	950	0.00
02/01/2009	£ / R On 14-September-09	7.75	Call	Currency Future	976	950	976	950	0.00
02/01/2009	£ / R On 14-September-09	7.25	Call	Currency Future	976	950	976	950	0.00
02/01/2009	£ / R On 14-September-09	7.50	Call	Currency Future	976	950	976	950	0.00
02/01/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1577	1616	1577	1616	0.00
02/01/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1577	1616	1577	1616	0.00
02/01/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1577	1616	1577	1616	0.00
02/01/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1577	1616	1577	1616	0.00
02/01/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1577	1616	1577	1616	0.00
02/01/2009	£ / R On 14-September-09	7.75	Call	Currency Future	901	878	901	878	0.00
02/01/2009	£ / R On 14-September-09	7.50	Call	Currency Future	901	878	901	878	0.00
02/01/2009	£ / R On 14-September-09	7.25	Call	Currency Future	901	878	901	878	0.00
02/01/2009	£ / R On 14-September-09	7.75	Put	Currency Future	1702	1744	1702	1744	0.00
02/01/2009	£ / R On 14-September-09	7.50	Put	Currency Future	1702	1744	1702	1744	0.00
02/01/2009	£ / R On 14-September-09	7.25	Put	Currency Future	1702	1744	1702	1744	0.00
02/01/2009	£ / R On 14-September-09	8.75	Call	Currency Future	832	810	832	810	0.00
02/01/2009	£ / R On 14-September-09	8.25	Call	Currency Future	832	810	832	810	0.00
02/01/2009	£ / R On 14-September-09	8.50	Call	Currency Future	832	810	832	810	0.00
02/01/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1833	1875	1833	1875	0.00
02/01/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1833	1875	1833	1875	0.00
02/01/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1833	1875	1833	1875	0.00
02/01/2009	£ / R On 14-September-09	8.75	Call	Currency Future	799	777	799	777	0.00
02/01/2009	£ / R On 14-September-09	8.25	Call	Currency Future	799	777	799	777	0.00
02/01/2009	£ / R On 14-September-09	8.50	Call	Currency Future	799	777	799	777	0.00
02/01/2009	£ / R On 14-September-09	8.75	Put	Currency Future	1900	1943	1900	1943	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	£ / R On 14-September-09	8.25	Put	Currency Future	1900	1943	1900	1943	0.00
02/01/2009	£ / R On 14-September-09	8.50	Put	Currency Future	1900	1943	1900	1943	0.00
02/01/2009	£ / R On 16-March-09	7.50	Call	Currency Future	690	669	690	669	0.00
02/01/2009	£ / R On 16-March-09	7.50	Put	Currency Future	494	524	494	524	0.00
02/01/2009	£ / R On 16-March-09	7.50	Call	Currency Future	648	629	648	629	0.00
02/01/2009	£ / R On 16-March-09	7.50	Put	Currency Future	552	584	552	584	0.00
02/01/2009	£ / R On 16-March-09	7.75	Call	Currency Future	571	555	571	555	0.00
02/01/2009	£ / R On 16-March-09	7.75	Put	Currency Future	675	710	675	710	0.00
02/01/2009	£ / R On 12-June-09	7.00	Call	Currency Future	1016	987	1016	987	0.00
02/01/2009	£ / R On 12-June-09	7.00	Put	Currency Future	805	837	805	837	0.00
02/01/2009	£ / R On 12-June-09	9.00	Call	Currency Future	975	948	975	948	0.00
02/01/2009	£ / R On 12-June-09	9.00	Put	Currency Future	865	898	865	898	0.00
02/01/2009	£ / R On 16-March-09	9.00	Call	Currency Future	783	759	783	759	0.00
02/01/2009	£ / R On 16-March-09	9.00	Put	Currency Future	387	414	387	414	0.00
02/01/2009	£ / R On 16-March-09	7.75	Call	Currency Future	734	712	734	712	0.00
02/01/2009	£ / R On 16-March-09	7.75	Put	Currency Future	438	467	438	467	0.00
02/01/2009	£ / R On 14-September-09	265.00	Call	Currency Future	1356	1322	1356	1322	0.00
02/01/2009	£ / R On 14-September-09	265.00	Put	Currency Future	957	988	957	988	0.00
02/01/2009	€ / R On 16-March-09			Currency Future	13.3100	13.4549	13.3079	13.4549	4569.00
02/01/2009	€ / R On 16-March-09			Currency Future	13.3100	13.4549	13.3079	13.4549	4569.00
02/01/2009	€ / R On 16-March-09			Currency Future	13.3100	13.4549	13.3079	13.4549	4569.00
02/01/2009	€ / R On 16-March-09			Currency Future	13.3100	13.4549	13.3079	13.4549	4569.00
02/01/2009	€ / R On 16-March-09			Currency Future	13.3100	13.4549	13.3079	13.4549	4569.00
02/01/2009	€ / R On 16-March-09			Currency Future	13.3100	13.4549	13.3079	13.4549	4569.00
02/01/2009	€ / R On 16-March-09			Currency Future	13.3100	13.4549	13.3079	13.4549	4569.00
02/01/2009	€ / R On 16-March-09			Currency Future	13.3100	13.4549	13.3079	13.4549	4569.00
02/01/2009	€ / R On 12-June-09			Currency Future	13.5400	13.6852	13.5386	13.6852	2595.00
02/01/2009	€ / R On 12-June-09			Currency Future	13.5400	13.6852	13.5386	13.6852	2595.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	€ / R On 12-June-09			Currency Future	13.5400	13.6852	13.5386	13.6852	2595.00
02/01/2009	€ / R On 12-June-09			Currency Future	13.5400	13.6852	13.5386	13.6852	2595.00
02/01/2009	€ / R On 12-June-09			Currency Future	13.5400	13.6852	13.5386	13.6852	2595.00
02/01/2009	€ / R On 12-June-09			Currency Future	13.5400	13.6852	13.5386	13.6852	2595.00
02/01/2009	€ / R On 12-June-09			Currency Future	13.5400	13.6852	13.5386	13.6852	2595.00
02/01/2009	€ / R On 12-June-09			Currency Future	13.5400	13.6852	13.5386	13.6852	2595.00
02/01/2009	€ / R On 14-September-09			Currency Future	13.7400	13.8901	13.7439	13.8901	0.00
02/01/2009	€ / R On 14-September-09			Currency Future	13.7400	13.8901	13.7439	13.8901	0.00
02/01/2009	€ / R On 14-September-09			Currency Future	13.7400	13.8901	13.7439	13.8901	0.00
02/01/2009	€ / R On 14-September-09			Currency Future	13.7400	13.8901	13.7439	13.8901	0.00
02/01/2009	€ / R On 14-September-09			Currency Future	13.7400	13.8901	13.7439	13.8901	0.00
02/01/2009	€ / R On 14-September-09			Currency Future	13.7400	13.8901	13.7439	13.8901	0.00
02/01/2009	€ / R On 14-September-09			Currency Future	13.7400	13.8901	13.7439	13.8901	0.00
02/01/2009	€ / R On 14-September-09			Currency Future	13.7400	13.8901	13.7439	13.8901	0.00
02/01/2009	€ / R On 16-March-09	9.25	Call	Currency Future	441	511	441	511	0.00
02/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	441	511	441	511	0.00
02/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	441	511	441	511	0.00
02/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	441	511	441	511	0.00
02/01/2009	€ / R On 16-March-09	8.25	Call	Currency Future	441	511	441	511	0.00
02/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	441	511	441	511	0.00
02/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	441	511	441	511	0.00
02/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	441	511	441	511	0.00
02/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	441	511	441	511	0.00
02/01/2009	€ / R On 16-March-09	7.00	Call	Currency Future	441	511	441	511	0.00
02/01/2009	€ / R On 16-March-09	9.25	Put	Currency Future	983	906	983	906	0.00
02/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	983	906	983	906	0.00
02/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	983	906	983	906	0.00
02/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	983	906	983	906	0.00
02/01/2009	€ / R On 16-March-09	8.25	Put	Currency Future	983	906	983	906	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	983	906	983	906	0.00
02/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	983	906	983	906	0.00
02/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	983	906	983	906	0.00
02/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	983	906	983	906	0.00
02/01/2009	€ / R On 16-March-09	7.00	Put	Currency Future	983	906	983	906	0.00
02/01/2009	€ / R On 12-June-09	9.00	Call	Currency Future	735	808	735	808	0.00
02/01/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1347	1273	1347	1273	0.00
02/01/2009	€ / R On 12-June-09	9.00	Call	Currency Future	918	1003	918	1003	0.00
02/01/2009	€ / R On 12-June-09	8.75	Call	Currency Future	918	1003	918	1003	0.00
02/01/2009	€ / R On 12-June-09	8.50	Call	Currency Future	918	1003	918	1003	0.00
02/01/2009	€ / R On 12-June-09	8.25	Call	Currency Future	918	1003	918	1003	0.00
02/01/2009	€ / R On 12-June-09	8.00	Call	Currency Future	918	1003	918	1003	0.00
02/01/2009	€ / R On 12-June-09	7.75	Call	Currency Future	918	1003	918	1003	0.00
02/01/2009	€ / R On 12-June-09	7.50	Call	Currency Future	918	1003	918	1003	0.00
02/01/2009	€ / R On 12-June-09	7.25	Call	Currency Future	918	1003	918	1003	0.00
02/01/2009	€ / R On 12-June-09	7.00	Call	Currency Future	918	1003	918	1003	0.00
02/01/2009	€ / R On 12-June-09	6.75	Call	Currency Future	918	1003	918	1003	0.00
02/01/2009	€ / R On 12-June-09	6.50	Call	Currency Future	918	1003	918	1003	0.00
02/01/2009	€ / R On 12-June-09	6.25	Call	Currency Future	918	1003	918	1003	0.00
02/01/2009	€ / R On 12-June-09	9.00	Put	Currency Future	980	918	980	918	0.00
02/01/2009	€ / R On 12-June-09	8.75	Put	Currency Future	980	918	980	918	0.00
02/01/2009	€ / R On 12-June-09	8.50	Put	Currency Future	980	918	980	918	0.00
02/01/2009	€ / R On 12-June-09	8.25	Put	Currency Future	980	918	980	918	0.00
02/01/2009	€ / R On 12-June-09	8.00	Put	Currency Future	980	918	980	918	0.00
02/01/2009	€ / R On 12-June-09	7.75	Put	Currency Future	980	918	980	918	0.00
02/01/2009	€ / R On 12-June-09	7.50	Put	Currency Future	980	918	980	918	0.00
02/01/2009	€ / R On 12-June-09	7.25	Put	Currency Future	980	918	980	918	0.00
02/01/2009	€ / R On 12-June-09	7.00	Put	Currency Future	980	918	980	918	0.00
02/01/2009	€ / R On 12-June-09	6.75	Put	Currency Future	980	918	980	918	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	€ / R On 12-June-09	6.50	Put	Currency Future	980	918	980	918	0.00
02/01/2009	€ / R On 12-June-09	6.25	Put	Currency Future	980	918	980	918	0.00
02/01/2009	€ / R On 16-March-09	8.55	Call	Currency Future	728	825	728	825	0.00
02/01/2009	€ / R On 16-March-09	8.45	Call	Currency Future	728	825	728	825	0.00
02/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	728	825	728	825	0.00
02/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	728	825	728	825	0.00
02/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	728	825	728	825	0.00
02/01/2009	€ / R On 16-March-09	8.25	Call	Currency Future	728	825	728	825	0.00
02/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	728	825	728	825	0.00
02/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	728	825	728	825	0.00
02/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	728	825	728	825	0.00
02/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	728	825	728	825	0.00
02/01/2009	€ / R On 16-March-09	7.00	Call	Currency Future	728	825	728	825	0.00
02/01/2009	€ / R On 16-March-09	8.55	Put	Currency Future	470	420	470	420	0.00
02/01/2009	€ / R On 16-March-09	8.45	Put	Currency Future	470	420	470	420	0.00
02/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	470	420	470	420	0.00
02/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	470	420	470	420	0.00
02/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	470	420	470	420	0.00
02/01/2009	€ / R On 16-March-09	8.25	Put	Currency Future	470	420	470	420	0.00
02/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	470	420	470	420	0.00
02/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	470	420	470	420	0.00
02/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	470	420	470	420	0.00
02/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	470	420	470	420	0.00
02/01/2009	€ / R On 16-March-09	7.00	Put	Currency Future	470	420	470	420	0.00
02/01/2009	€ / R On 16-March-09	9.25	Call	Currency Future	497	574	497	574	0.00
02/01/2009	€ / R On 16-March-09	9.25	Put	Currency Future	839	769	839	769	0.00
02/01/2009	€ / R On 12-June-09	9.25	Call	Currency Future	1248	1349	1248	1349	0.00
02/01/2009	€ / R On 12-June-09	8.75	Call	Currency Future	1248	1349	1248	1349	0.00
02/01/2009	€ / R On 12-June-09	8.25	Call	Currency Future	1248	1349	1248	1349	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	€ / R On 12-June-09	7.50	Call	Currency Future	1248	1349	1248	1349	0.00
02/01/2009	€ / R On 12-June-09	7.25	Call	Currency Future	1248	1349	1248	1349	0.00
02/01/2009	€ / R On 12-June-09	7.00	Call	Currency Future	1248	1349	1248	1349	0.00
02/01/2009	€ / R On 12-June-09	9.00	Call	Currency Future	1248	1349	1248	1349	0.00
02/01/2009	€ / R On 12-June-09	8.50	Call	Currency Future	1248	1349	1248	1349	0.00
02/01/2009	€ / R On 12-June-09	8.00	Call	Currency Future	1248	1349	1248	1349	0.00
02/01/2009	€ / R On 12-June-09	7.75	Call	Currency Future	1248	1349	1248	1349	0.00
02/01/2009	€ / R On 12-June-09	9.25	Put	Currency Future	609	564	609	564	0.00
02/01/2009	€ / R On 12-June-09	8.75	Put	Currency Future	609	564	609	564	0.00
02/01/2009	€ / R On 12-June-09	8.25	Put	Currency Future	609	564	609	564	0.00
02/01/2009	€ / R On 12-June-09	7.50	Put	Currency Future	609	564	609	564	0.00
02/01/2009	€ / R On 12-June-09	7.25	Put	Currency Future	609	564	609	564	0.00
02/01/2009	€ / R On 12-June-09	7.00	Put	Currency Future	609	564	609	564	0.00
02/01/2009	€ / R On 12-June-09	9.00	Put	Currency Future	609	564	609	564	0.00
02/01/2009	€ / R On 12-June-09	8.50	Put	Currency Future	609	564	609	564	0.00
02/01/2009	€ / R On 12-June-09	8.00	Put	Currency Future	609	564	609	564	0.00
02/01/2009	€ / R On 12-June-09	7.75	Put	Currency Future	609	564	609	564	0.00
02/01/2009	€ / R On 16-March-09	6.75	Call	Currency Future	972	1086	972	1086	0.00
02/01/2009	€ / R On 16-March-09	6.75	Put	Currency Future	265	231	265	231	0.00
02/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	195	233	195	233	0.00
02/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	2237	2128	2237	2128	0.00
02/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	131	158	131	158	0.00
02/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	2973	2853	2973	2853	0.00
02/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	83	101	83	101	0.00
02/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	3725	3597	3725	3597	0.00
02/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	2734	2878	2734	2878	0.00
02/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	26	23	26	23	0.00
02/01/2009	€ / R On 16-March-09	230.00	Call	Currency Future	1960	2099	1960	2099	0.00
02/01/2009	€ / R On 16-March-09	230.00	Put	Currency Future	52	44	52	44	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	289	340	289	340	0.00
02/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	1581	1485	1581	1485	0.00
02/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	190	227	190	227	0.00
02/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	2282	2172	2282	2172	0.00
02/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	80	98	80	98	0.00
02/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	3772	3643	3772	3643	0.00
02/01/2009	€ / R On 16-March-09	9.25	Call	Currency Future	2685	2829	2685	2829	0.00
02/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	2685	2829	2685	2829	0.00
02/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	2685	2829	2685	2829	0.00
02/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	2685	2829	2685	2829	0.00
02/01/2009	€ / R On 16-March-09	8.25	Call	Currency Future	2685	2829	2685	2829	0.00
02/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	2685	2829	2685	2829	0.00
02/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	2685	2829	2685	2829	0.00
02/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	2685	2829	2685	2829	0.00
02/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	2685	2829	2685	2829	0.00
02/01/2009	€ / R On 16-March-09	7.00	Call	Currency Future	2685	2829	2685	2829	0.00
02/01/2009	€ / R On 16-March-09	6.75	Call	Currency Future	2685	2829	2685	2829	0.00
02/01/2009	€ / R On 16-March-09	9.25	Put	Currency Future	27	24	27	24	0.00
02/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	27	24	27	24	0.00
02/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	27	24	27	24	0.00
02/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	27	24	27	24	0.00
02/01/2009	€ / R On 16-March-09	8.25	Put	Currency Future	27	24	27	24	0.00
02/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	27	24	27	24	0.00
02/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	27	24	27	24	0.00
02/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	27	24	27	24	0.00
02/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	27	24	27	24	0.00
02/01/2009	€ / R On 16-March-09	7.00	Put	Currency Future	27	24	27	24	0.00
02/01/2009	€ / R On 16-March-09	6.75	Put	Currency Future	27	24	27	24	0.00
02/01/2009	€ / R On 16-March-09	8.55	Call	Currency Future	186	222	186	222	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	€ / R On 16-March-09	8.45	Call	Currency Future	186	222	186	222	0.00
02/01/2009	€ / R On 16-March-09	9.25	Call	Currency Future	186	222	186	222	0.00
02/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	186	222	186	222	0.00
02/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	186	222	186	222	0.00
02/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	186	222	186	222	0.00
02/01/2009	€ / R On 16-March-09	8.25	Call	Currency Future	186	222	186	222	0.00
02/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	186	222	186	222	0.00
02/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	186	222	186	222	0.00
02/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	186	222	186	222	0.00
02/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	186	222	186	222	0.00
02/01/2009	€ / R On 16-March-09	7.00	Call	Currency Future	186	222	186	222	0.00
02/01/2009	€ / R On 16-March-09	8.55	Put	Currency Future	2328	2217	2328	2217	0.00
02/01/2009	€ / R On 16-March-09	8.45	Put	Currency Future	2328	2217	2328	2217	0.00
02/01/2009	€ / R On 16-March-09	9.25	Put	Currency Future	2328	2217	2328	2217	0.00
02/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	2328	2217	2328	2217	0.00
02/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	2328	2217	2328	2217	0.00
02/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	2328	2217	2328	2217	0.00
02/01/2009	€ / R On 16-March-09	8.25	Put	Currency Future	2328	2217	2328	2217	0.00
02/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	2328	2217	2328	2217	0.00
02/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	2328	2217	2328	2217	0.00
02/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	2328	2217	2328	2217	0.00
02/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	2328	2217	2328	2217	0.00
02/01/2009	€ / R On 16-March-09	7.00	Put	Currency Future	2328	2217	2328	2217	0.00
02/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	125	151	125	151	0.00
02/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	125	151	125	151	0.00
02/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	125	151	125	151	0.00
02/01/2009	€ / R On 16-March-09	8.25	Call	Currency Future	125	151	125	151	0.00
02/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	125	151	125	151	0.00
02/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	125	151	125	151	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	125	151	125	151	0.00
02/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	125	151	125	151	0.00
02/01/2009	€ / R On 16-March-09	7.00	Call	Currency Future	125	151	125	151	0.00
02/01/2009	€ / R On 16-March-09	6.75	Call	Currency Future	125	151	125	151	0.00
02/01/2009	€ / R On 16-March-09	6.50	Call	Currency Future	125	151	125	151	0.00
02/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	3067	2946	3067	2946	0.00
02/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	3067	2946	3067	2946	0.00
02/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	3067	2946	3067	2946	0.00
02/01/2009	€ / R On 16-March-09	8.25	Put	Currency Future	3067	2946	3067	2946	0.00
02/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	3067	2946	3067	2946	0.00
02/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	3067	2946	3067	2946	0.00
02/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	3067	2946	3067	2946	0.00
02/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	3067	2946	3067	2946	0.00
02/01/2009	€ / R On 16-March-09	7.00	Put	Currency Future	3067	2946	3067	2946	0.00
02/01/2009	€ / R On 16-March-09	6.75	Put	Currency Future	3067	2946	3067	2946	0.00
02/01/2009	€ / R On 16-March-09	6.50	Put	Currency Future	3067	2946	3067	2946	0.00
02/01/2009	€ / R On 12-June-09	8.20	Call	Currency Future	1136	1232	1136	1232	0.00
02/01/2009	€ / R On 12-June-09	8.30	Call	Currency Future	1136	1232	1136	1232	0.00
02/01/2009	€ / R On 12-June-09	9.25	Call	Currency Future	1136	1232	1136	1232	0.00
02/01/2009	€ / R On 12-June-09	9.00	Call	Currency Future	1136	1232	1136	1232	0.00
02/01/2009	€ / R On 12-June-09	8.75	Call	Currency Future	1136	1232	1136	1232	0.00
02/01/2009	€ / R On 12-June-09	8.50	Call	Currency Future	1136	1232	1136	1232	0.00
02/01/2009	€ / R On 12-June-09	8.25	Call	Currency Future	1136	1232	1136	1232	0.00
02/01/2009	€ / R On 12-June-09	8.00	Call	Currency Future	1136	1232	1136	1232	0.00
02/01/2009	€ / R On 12-June-09	7.75	Call	Currency Future	1136	1232	1136	1232	0.00
02/01/2009	€ / R On 12-June-09	7.50	Call	Currency Future	1136	1232	1136	1232	0.00
02/01/2009	€ / R On 12-June-09	7.25	Call	Currency Future	1136	1232	1136	1232	0.00
02/01/2009	€ / R On 12-June-09	7.00	Call	Currency Future	1136	1232	1136	1232	0.00
02/01/2009	€ / R On 12-June-09	6.75	Call	Currency Future	1136	1232	1136	1232	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	€ / R On 12-June-09	8.20	Put	Currency Future	697	647	697	647	0.00
02/01/2009	€ / R On 12-June-09	8.30	Put	Currency Future	697	647	697	647	0.00
02/01/2009	€ / R On 12-June-09	9.25	Put	Currency Future	697	647	697	647	0.00
02/01/2009	€ / R On 12-June-09	9.00	Put	Currency Future	697	647	697	647	0.00
02/01/2009	€ / R On 12-June-09	8.75	Put	Currency Future	697	647	697	647	0.00
02/01/2009	€ / R On 12-June-09	8.50	Put	Currency Future	697	647	697	647	0.00
02/01/2009	€ / R On 12-June-09	8.25	Put	Currency Future	697	647	697	647	0.00
02/01/2009	€ / R On 12-June-09	8.00	Put	Currency Future	697	647	697	647	0.00
02/01/2009	€ / R On 12-June-09	7.75	Put	Currency Future	697	647	697	647	0.00
02/01/2009	€ / R On 12-June-09	7.50	Put	Currency Future	697	647	697	647	0.00
02/01/2009	€ / R On 12-June-09	7.25	Put	Currency Future	697	647	697	647	0.00
02/01/2009	€ / R On 12-June-09	7.00	Put	Currency Future	697	647	697	647	0.00
02/01/2009	€ / R On 12-June-09	6.75	Put	Currency Future	697	647	697	647	0.00
02/01/2009	€ / R On 16-March-09	8.30	Call	Currency Future	3223	3368	3223	3368	0.00
02/01/2009	€ / R On 16-March-09	8.20	Call	Currency Future	3223	3368	3223	3368	0.00
02/01/2009	€ / R On 16-March-09	6.75	Call	Currency Future	3223	3368	3223	3368	0.00
02/01/2009	€ / R On 16-March-09	6.50	Call	Currency Future	3223	3368	3223	3368	0.00
02/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	3223	3368	3223	3368	0.00
02/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	3223	3368	3223	3368	0.00
02/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	3223	3368	3223	3368	0.00
02/01/2009	€ / R On 16-March-09	8.25	Call	Currency Future	3223	3368	3223	3368	0.00
02/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	3223	3368	3223	3368	0.00
02/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	3223	3368	3223	3368	0.00
02/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	3223	3368	3223	3368	0.00
02/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	3223	3368	3223	3368	0.00
02/01/2009	€ / R On 16-March-09	7.00	Call	Currency Future	3223	3368	3223	3368	0.00
02/01/2009	€ / R On 16-March-09	8.30	Put	Currency Future	15	13	15	13	0.00
02/01/2009	€ / R On 16-March-09	8.20	Put	Currency Future	15	13	15	13	0.00
02/01/2009	€ / R On 16-March-09	6.75	Put	Currency Future	15	13	15	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	€ / R On 16-March-09	6.50	Put	Currency Future	15	13	15	13	0.00
02/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	15	13	15	13	0.00
02/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	15	13	15	13	0.00
02/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	15	13	15	13	0.00
02/01/2009	€ / R On 16-March-09	8.25	Put	Currency Future	15	13	15	13	0.00
02/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	15	13	15	13	0.00
02/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	15	13	15	13	0.00
02/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	15	13	15	13	0.00
02/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	15	13	15	13	0.00
02/01/2009	€ / R On 16-March-09	7.00	Put	Currency Future	15	13	15	13	0.00
02/01/2009	€ / R On 16-March-09	8.30	Call	Currency Future	2441	2584	2441	2584	0.00
02/01/2009	€ / R On 16-March-09	8.20	Call	Currency Future	2441	2584	2441	2584	0.00
02/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	2441	2584	2441	2584	0.00
02/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	2441	2584	2441	2584	0.00
02/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	2441	2584	2441	2584	0.00
02/01/2009	€ / R On 16-March-09	8.25	Call	Currency Future	2441	2584	2441	2584	0.00
02/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	2441	2584	2441	2584	0.00
02/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	2441	2584	2441	2584	0.00
02/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	2441	2584	2441	2584	0.00
02/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	2441	2584	2441	2584	0.00
02/01/2009	€ / R On 16-March-09	7.00	Call	Currency Future	2441	2584	2441	2584	0.00
02/01/2009	€ / R On 16-March-09	6.75	Call	Currency Future	2441	2584	2441	2584	0.00
02/01/2009	€ / R On 16-March-09	6.50	Call	Currency Future	2441	2584	2441	2584	0.00
02/01/2009	€ / R On 16-March-09	8.30	Put	Currency Future	33	29	33	29	0.00
02/01/2009	€ / R On 16-March-09	8.20	Put	Currency Future	33	29	33	29	0.00
02/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	33	29	33	29	0.00
02/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	33	29	33	29	0.00
02/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	33	29	33	29	0.00
02/01/2009	€ / R On 16-March-09	8.25	Put	Currency Future	33	29	33	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
02/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	33	29	33	29	0.00
02/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	33	29	33	29	0.00
02/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	33	29	33	29	0.00
02/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	33	29	33	29	0.00
02/01/2009	€ / R On 16-March-09	7.00	Put	Currency Future	33	29	33	29	0.00
02/01/2009	€ / R On 16-March-09	6.75	Put	Currency Future	33	29	33	29	0.00
02/01/2009	€ / R On 16-March-09	6.50	Put	Currency Future	33	29	33	29	0.00
02/01/2009	€ / R On 16-March-09	8.60	Call	Currency Future	381	444	381	444	0.00
02/01/2009	€ / R On 16-March-09	8.55	Call	Currency Future	381	444	381	444	0.00
02/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	381	444	381	444	0.00
02/01/2009	€ / R On 16-March-09	8.25	Call	Currency Future	381	444	381	444	0.00
02/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	381	444	381	444	0.00
02/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	381	444	381	444	0.00
02/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	381	444	381	444	0.00
02/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	381	444	381	444	0.00
02/01/2009	€ / R On 16-March-09	7.00	Call	Currency Future	381	444	381	444	0.00
02/01/2009	€ / R On 16-March-09	6.75	Call	Currency Future	381	444	381	444	0.00
02/01/2009	€ / R On 16-March-09	6.50	Call	Currency Future	381	444	381	444	0.00
02/01/2009	€ / R On 16-March-09	6.25	Call	Currency Future	381	444	381	444	0.00
02/01/2009	€ / R On 16-March-09	6.00	Call	Currency Future	381	444	381	444	0.00
02/01/2009	€ / R On 16-March-09	8.60	Put	Currency Future	1173	1089	1173	1089	0.00
02/01/2009	€ / R On 16-March-09	8.55	Put	Currency Future	1173	1089	1173	1089	0.00
02/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	1173	1089	1173	1089	0.00
02/01/2009	€ / R On 16-March-09	8.25	Put	Currency Future	1173	1089	1173	1089	0.00
02/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	1173	1089	1173	1089	0.00
02/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	1173	1089	1173	1089	0.00
02/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	1173	1089	1173	1089	0.00
02/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	1173	1089	1173	1089	0.00
02/01/2009	€ / R On 16-March-09	7.00	Put	Currency Future	1173	1089	1173	1089	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	€ / R On 16-March-09	6.75	Put	Currency Future	1173	1089	1173	1089	0.00
02/01/2009	€ / R On 16-March-09	6.50	Put	Currency Future	1173	1089	1173	1089	0.00
02/01/2009	€ / R On 16-March-09	6.25	Put	Currency Future	1173	1089	1173	1089	0.00
02/01/2009	€ / R On 16-March-09	6.00	Put	Currency Future	1173	1089	1173	1089	0.00
02/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	3126	3271	3126	3271	0.00
02/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	18	16	18	16	0.00
02/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	2344	2486	2344	2486	0.00
02/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	36	31	36	31	0.00
02/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	360	420	360	420	0.00
02/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	1252	1166	1252	1166	0.00
02/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	156	187	156	187	0.00
02/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	2648	2532	2648	2532	0.00
02/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	106	129	106	129	0.00
02/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	3398	3274	3398	3274	0.00
02/01/2009	€ / R On 16-March-09	8.00	Call	Currency Future	2979	3124	2979	3124	0.00
02/01/2009	€ / R On 16-March-09	7.50	Call	Currency Future	2979	3124	2979	3124	0.00
02/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	2979	3124	2979	3124	0.00
02/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	2979	3124	2979	3124	0.00
02/01/2009	€ / R On 16-March-09	8.80	Call	Currency Future	2979	3124	2979	3124	0.00
02/01/2009	€ / R On 16-March-09	8.70	Call	Currency Future	2979	3124	2979	3124	0.00
02/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	2979	3124	2979	3124	0.00
02/01/2009	€ / R On 16-March-09	8.00	Put	Currency Future	21	19	21	19	0.00
02/01/2009	€ / R On 16-March-09	7.50	Put	Currency Future	21	19	21	19	0.00
02/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	21	19	21	19	0.00
02/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	21	19	21	19	0.00
02/01/2009	€ / R On 16-March-09	8.80	Put	Currency Future	21	19	21	19	0.00
02/01/2009	€ / R On 16-March-09	8.70	Put	Currency Future	21	19	21	19	0.00
02/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	21	19	21	19	0.00
02/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	2199	2341	2199	2341	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	€ / R On 16-March-09	8.25	Call	Currency Future	2199	2341	2199	2341	0.00
02/01/2009	€ / R On 16-March-09	8.55	Call	Currency Future	2199	2341	2199	2341	0.00
02/01/2009	€ / R On 16-March-09	8.45	Call	Currency Future	2199	2341	2199	2341	0.00
02/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	2199	2341	2199	2341	0.00
02/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	41	36	41	36	0.00
02/01/2009	€ / R On 16-March-09	8.25	Put	Currency Future	41	36	41	36	0.00
02/01/2009	€ / R On 16-March-09	8.55	Put	Currency Future	41	36	41	36	0.00
02/01/2009	€ / R On 16-March-09	8.45	Put	Currency Future	41	36	41	36	0.00
02/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	41	36	41	36	0.00
02/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	217	258	217	258	0.00
02/01/2009	€ / R On 16-March-09	7.25	Call	Currency Future	217	258	217	258	0.00
02/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	217	258	217	258	0.00
02/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	217	258	217	258	0.00
02/01/2009	€ / R On 16-March-09	8.80	Call	Currency Future	217	258	217	258	0.00
02/01/2009	€ / R On 16-March-09	8.70	Call	Currency Future	217	258	217	258	0.00
02/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	217	258	217	258	0.00
02/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	2059	1953	2059	1953	0.00
02/01/2009	€ / R On 16-March-09	7.25	Put	Currency Future	2059	1953	2059	1953	0.00
02/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	2059	1953	2059	1953	0.00
02/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	2059	1953	2059	1953	0.00
02/01/2009	€ / R On 16-March-09	8.80	Put	Currency Future	2059	1953	2059	1953	0.00
02/01/2009	€ / R On 16-March-09	8.70	Put	Currency Future	2059	1953	2059	1953	0.00
02/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	2059	1953	2059	1953	0.00
02/01/2009	€ / R On 16-March-09	7.75	Call	Currency Future	145	174	145	174	0.00
02/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	145	174	145	174	0.00
02/01/2009	€ / R On 16-March-09	8.50	Call	Currency Future	145	174	145	174	0.00
02/01/2009	€ / R On 16-March-09	8.70	Call	Currency Future	145	174	145	174	0.00
02/01/2009	€ / R On 16-March-09	8.80	Call	Currency Future	145	174	145	174	0.00
02/01/2009	€ / R On 16-March-09	8.75	Call	Currency Future	145	174	145	174	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	€ / R On 16-March-09	7.75	Put	Currency Future	2787	2669	2787	2669	0.00
02/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	2787	2669	2787	2669	0.00
02/01/2009	€ / R On 16-March-09	8.50	Put	Currency Future	2787	2669	2787	2669	0.00
02/01/2009	€ / R On 16-March-09	8.70	Put	Currency Future	2787	2669	2787	2669	0.00
02/01/2009	€ / R On 16-March-09	8.80	Put	Currency Future	2787	2669	2787	2669	0.00
02/01/2009	€ / R On 16-March-09	8.75	Put	Currency Future	2787	2669	2787	2669	0.00
02/01/2009	€ / R On 12-June-09	8.75	Call	Currency Future	769	843	769	843	0.00
02/01/2009	€ / R On 12-June-09	8.25	Call	Currency Future	769	843	769	843	0.00
02/01/2009	€ / R On 12-June-09	8.55	Call	Currency Future	769	843	769	843	0.00
02/01/2009	€ / R On 12-June-09	8.45	Call	Currency Future	769	843	769	843	0.00
02/01/2009	€ / R On 12-June-09	8.50	Call	Currency Future	769	843	769	843	0.00
02/01/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1280	1208	1280	1208	0.00
02/01/2009	€ / R On 12-June-09	8.25	Put	Currency Future	1280	1208	1280	1208	0.00
02/01/2009	€ / R On 12-June-09	8.55	Put	Currency Future	1280	1208	1280	1208	0.00
02/01/2009	€ / R On 12-June-09	8.45	Put	Currency Future	1280	1208	1280	1208	0.00
02/01/2009	€ / R On 12-June-09	8.50	Put	Currency Future	1280	1208	1280	1208	0.00
02/01/2009	€ / R On 12-June-09	9.25	Call	Currency Future	735	808	735	808	0.00
02/01/2009	€ / R On 12-June-09	8.75	Call	Currency Future	735	808	735	808	0.00
02/01/2009	€ / R On 12-June-09	9.05	Call	Currency Future	735	808	735	808	0.00
02/01/2009	€ / R On 12-June-09	8.95	Call	Currency Future	735	808	735	808	0.00
02/01/2009	€ / R On 12-June-09	9.00	Call	Currency Future	735	808	735	808	0.00
02/01/2009	€ / R On 12-June-09	9.25	Put	Currency Future	1347	1273	1347	1273	0.00
02/01/2009	€ / R On 12-June-09	8.75	Put	Currency Future	1347	1273	1347	1273	0.00
02/01/2009	€ / R On 12-June-09	9.05	Put	Currency Future	1347	1273	1347	1273	0.00
02/01/2009	€ / R On 12-June-09	8.95	Put	Currency Future	1347	1273	1347	1273	0.00
02/01/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1347	1273	1347	1273	0.00
02/01/2009	€ / R On 16-March-09	9.25	Call	Currency Future	2881	3025	2881	3025	0.00
02/01/2009	€ / R On 16-March-09	9.25	Put	Currency Future	23	20	23	20	0.00
02/01/2009	€ / R On 16-March-09	9.25	Call	Currency Future	2103	2244	2103	2244	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	€ / R On 16-March-09	9.25	Put	Currency Future	45	39	45	39	0.00
02/01/2009	€ / R On 16-March-09	9.25	Call	Currency Future	138	166	138	166	0.00
02/01/2009	€ / R On 16-March-09	9.25	Put	Currency Future	2880	2761	2880	2761	0.00
02/01/2009	€ / R On 16-March-09	9.00	Call	Currency Future	89	109	89	109	0.00
02/01/2009	€ / R On 16-March-09	9.00	Put	Currency Future	3631	3504	3631	3504	0.00
02/01/2009	€ / R On 12-June-09	9.00	Call	Currency Future	900	983	900	983	0.00
02/01/2009	€ / R On 12-June-09	9.00	Put	Currency Future	1011	948	1011	948	0.00
02/01/2009	€ / R On 14-September-09	265.00	Call	Currency Future	1147	1230	1147	1230	0.00
02/01/2009	€ / R On 14-September-09	265.00	Put	Currency Future	1303	1240	1303	1240	0.00
02/01/2009	€ / R On 14-September-09	265.00	Call	Currency Future	979	1053	979	1053	0.00
02/01/2009	€ / R On 14-September-09	265.00	Put	Currency Future	1635	1563	1635	1563	0.00
02/01/2009	ALBI On 05-February-09			Index Future	305.0700	305.1210	305.0670	305.1210	601.00
02/01/2009	ALBI On 05-February-09			Index Future	305.0700	305.1210	305.0670	305.1210	601.00
02/01/2009	ALBI On 05-February-09			Index Future	305.0700	305.1210	305.0670	305.1210	601.00
02/01/2009	ALBI On 05-February-09			Index Future	305.0700	305.1210	305.0670	305.1210	601.00
02/01/2009	ALBI On 05-February-09			Index Future	305.0700	305.1210	305.0670	305.1210	601.00
02/01/2009	ALBI On 05-February-09			Index Future	305.0700	305.1210	305.0670	305.1210	601.00
02/01/2009	ALBI On 05-February-09			Index Future	305.0700	305.1210	305.0670	305.1210	601.00
02/01/2009	ALBI On 05-February-09			Index Future	305.0700	305.1210	305.0670	305.1210	601.00
02/01/2009	ALBI On 07-May-09			Index Future	313.4500	313.5060	313.4500	313.5060	0.00
02/01/2009	ALBI On 07-May-09			Index Future	313.4500	313.5060	313.4500	313.5060	0.00
02/01/2009	ALBI On 07-May-09			Index Future	313.4500	313.5060	313.4500	313.5060	0.00
02/01/2009	ALBI On 07-May-09			Index Future	313.4500	313.5060	313.4500	313.5060	0.00
02/01/2009	ALBI On 07-May-09			Index Future	313.4500	313.5060	313.4500	313.5060	0.00
02/01/2009	ALBI On 07-May-09			Index Future	313.4500	313.5060	313.4500	313.5060	0.00
02/01/2009	ALBI On 07-May-09			Index Future	313.4500	313.5060	313.4500	313.5060	0.00
02/01/2009	ALBI On 07-May-09			Index Future	313.4500	313.5060	313.4500	313.5060	0.00
02/01/2009	ALBI On 07-May-09			Index Future	313.4500	313.5060	313.4500	313.5060	0.00
02/01/2009	ALBI On 06-August-09			Index Future	320.5300	320.6660	320.5280	320.6660	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	ALBI On 06-August-09			Index Future	320.5300	320.6660	320.5280	320.6660	0.00
02/01/2009	ALBI On 06-August-09			Index Future	320.5300	320.6660	320.5280	320.6660	0.00
02/01/2009	ALBI On 06-August-09			Index Future	320.5300	320.6660	320.5280	320.6660	0.00
02/01/2009	ALBI On 06-August-09			Index Future	320.5300	320.6660	320.5280	320.6660	0.00
02/01/2009	ALBI On 06-August-09			Index Future	320.5300	320.6660	320.5280	320.6660	0.00
02/01/2009	ALBI On 06-August-09			Index Future	320.5300	320.6660	320.5280	320.6660	0.00
02/01/2009	ALBI On 06-August-09			Index Future	320.5300	320.6660	320.5280	320.6660	0.00
02/01/2009	CRD1 On 05-February-09			Index Future	125.6000	125.6160	125.6030	125.6160	0.00
02/01/2009	CRD1 On 05-February-09			Index Future	125.6000	125.6160	125.6030	125.6160	0.00
02/01/2009	CRD1 On 05-February-09			Index Future	125.6000	125.6160	125.6030	125.6160	0.00
02/01/2009	CRD1 On 05-February-09			Index Future	125.6000	125.6160	125.6030	125.6160	0.00
02/01/2009	CRD1 On 05-February-09			Index Future	125.6000	125.6160	125.6030	125.6160	0.00
02/01/2009	CRD1 On 05-February-09			Index Future	125.6000	125.6160	125.6030	125.6160	0.00
02/01/2009	CRD1 On 05-February-09			Index Future	125.6000	125.6160	125.6030	125.6160	0.00
02/01/2009	CRD1 On 05-February-09			Index Future	125.6000	125.6160	125.6030	125.6160	0.00
02/01/2009	CRD1 On 07-May-09			Index Future	129.0200	129.0300	129.0190	129.0300	0.00
02/01/2009	CRD1 On 07-May-09			Index Future	129.0200	129.0300	129.0190	129.0300	0.00
02/01/2009	CRD1 On 07-May-09			Index Future	129.0200	129.0300	129.0190	129.0300	0.00
02/01/2009	CRD1 On 07-May-09			Index Future	129.0200	129.0300	129.0190	129.0300	0.00
02/01/2009	CRD1 On 07-May-09			Index Future	129.0200	129.0300	129.0190	129.0300	0.00
02/01/2009	CRD1 On 07-May-09			Index Future	129.0200	129.0300	129.0190	129.0300	0.00
02/01/2009	CRD1 On 07-May-09			Index Future	129.0200	129.0300	129.0190	129.0300	0.00
02/01/2009	CRD1 On 07-May-09			Index Future	129.0200	129.0300	129.0190	129.0300	0.00
02/01/2009	CRD1 On 06-August-09			Index Future	132.1300	132.1420	132.1340	132.1420	2.00
02/01/2009	CRD1 On 06-August-09			Index Future	132.1300	132.1420	132.1340	132.1420	2.00
02/01/2009	CRD1 On 06-August-09			Index Future	132.1300	132.1420	132.1340	132.1420	2.00
02/01/2009	CRD1 On 06-August-09			Index Future	132.1300	132.1420	132.1340	132.1420	2.00
02/01/2009	CRD1 On 06-August-09			Index Future	132.1300	132.1420	132.1340	132.1420	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
02/01/2009	CRD1 On 06-August-09			Index Future	132.1300	132.1420	132.1340	132.1420	2.00
02/01/2009	CRD1 On 06-August-09			Index Future	132.1300	132.1420	132.1340	132.1420	2.00
02/01/2009	CRD1 On 06-August-09			Index Future	132.1300	132.1420	132.1340	132.1420	2.00
02/01/2009	GOVI On 05-February-09			jGovi	306.2800	306.3435	306.2815	306.3435	507.00
02/01/2009	GOVI On 05-February-09			jGovi	306.2800	306.3435	306.2815	306.3435	507.00
02/01/2009	GOVI On 05-February-09			jGovi	306.2800	306.3435	306.2815	306.3435	507.00
02/01/2009	GOVI On 05-February-09			jGovi	306.2800	306.3435	306.2815	306.3435	507.00
02/01/2009	GOVI On 05-February-09			jGovi	306.2800	306.3435	306.2815	306.3435	507.00
02/01/2009	GOVI On 05-February-09			jGovi	306.2800	306.3435	306.2815	306.3435	507.00
02/01/2009	GOVI On 05-February-09			jGovi	306.2800	306.3435	306.2815	306.3435	507.00
02/01/2009	GOVI On 07-May-09			jGovi	314.6100	314.6700	314.6110	314.6700	0.00
02/01/2009	GOVI On 07-May-09			jGovi	314.6100	314.6700	314.6110	314.6700	0.00
02/01/2009	GOVI On 07-May-09			jGovi	314.6100	314.6700	314.6110	314.6700	0.00
02/01/2009	GOVI On 07-May-09			jGovi	314.6100	314.6700	314.6110	314.6700	0.00
02/01/2009	GOVI On 07-May-09			jGovi	314.6100	314.6700	314.6110	314.6700	0.00
02/01/2009	GOVI On 07-May-09			jGovi	314.6100	314.6700	314.6110	314.6700	0.00
02/01/2009	GOVI On 07-May-09			jGovi	314.6100	314.6700	314.6110	314.6700	0.00
02/01/2009	GOVI On 07-May-09			jGovi	314.6100	314.6700	314.6110	314.6700	0.00
02/01/2009	GOVI On 06-August-09			jGovi	322.2100	322.2575	322.2075	322.2575	0.00
02/01/2009	GOVI On 06-August-09			jGovi	322.2100	322.2575	322.2075	322.2575	0.00
02/01/2009	GOVI On 06-August-09			jGovi	322.2100	322.2575	322.2075	322.2575	0.00
02/01/2009	GOVI On 06-August-09			jGovi	322.2100	322.2575	322.2075	322.2575	0.00
02/01/2009	GOVI On 06-August-09			jGovi	322.2100	322.2575	322.2075	322.2575	0.00
02/01/2009	GOVI On 06-August-09			jGovi	322.2100	322.2575	322.2075	322.2575	0.00
02/01/2009	GOVI On 06-August-09			jGovi	322.2100	322.2575	322.2075	322.2575	0.00
02/01/2009	GOVI On 06-August-09			jGovi	322.2100	322.2575	322.2075	322.2575	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	ILBI On 05-February-09			Index Future	337.9900	337.9880	337.9880	337.9880	2.00
02/01/2009	ILBI On 05-February-09			Index Future	337.9900	337.9880	337.9880	337.9880	2.00
02/01/2009	ILBI On 05-February-09			Index Future	337.9900	337.9880	337.9880	337.9880	2.00
02/01/2009	ILBI On 05-February-09			Index Future	337.9900	337.9880	337.9880	337.9880	2.00
02/01/2009	ILBI On 05-February-09			Index Future	337.9900	337.9880	337.9880	337.9880	2.00
02/01/2009	ILBI On 05-February-09			Index Future	337.9900	337.9880	337.9880	337.9880	2.00
02/01/2009	ILBI On 05-February-09			Index Future	337.9900	337.9880	337.9880	337.9880	2.00
02/01/2009	ILBI On 05-February-09			Index Future	337.9900	337.9880	337.9880	337.9880	2.00
02/01/2009	ILBI On 07-May-09			Index Future	347.8800	347.8840	347.8840	347.8840	0.00
02/01/2009	ILBI On 07-May-09			Index Future	347.8800	347.8840	347.8840	347.8840	0.00
02/01/2009	ILBI On 07-May-09			Index Future	347.8800	347.8840	347.8840	347.8840	0.00
02/01/2009	ILBI On 07-May-09			Index Future	347.8800	347.8840	347.8840	347.8840	0.00
02/01/2009	ILBI On 07-May-09			Index Future	347.8800	347.8840	347.8840	347.8840	0.00
02/01/2009	ILBI On 07-May-09			Index Future	347.8800	347.8840	347.8840	347.8840	0.00
02/01/2009	ILBI On 07-May-09			Index Future	347.8800	347.8840	347.8840	347.8840	0.00
02/01/2009	ILBI On 07-May-09			Index Future	347.8800	347.8840	347.8840	347.8840	0.00
02/01/2009	J153 On 31-August-10			jSwap	9.1600	9.1420	0.0305	0.0302	0.00
02/01/2009	J153 On 31-August-10			jSwap	9.1600	9.1420	0.0305	0.0302	0.00
02/01/2009	J153 On 31-August-10			jSwap	9.1600	9.1420	0.0305	0.0302	0.00
02/01/2009	J153 On 31-August-10			jSwap	9.1600	9.1420	0.0305	0.0302	0.00
02/01/2009	J153 On 31-August-10			jSwap	9.1600	9.1420	0.0305	0.0302	0.00
02/01/2009	J153 On 31-August-10			jSwap	9.1600	9.1420	0.0305	0.0302	0.00
02/01/2009	J153 On 31-August-10			jSwap	9.1600	9.1420	0.0305	0.0302	0.00
02/01/2009	J153 On 31-August-10			jSwap	9.1600	9.1420	0.0305	0.0302	0.00
02/01/2009	J157 On 15-September-15			jSwap	8.1200	8.1190	0.0610	0.0612	0.00
02/01/2009	J157 On 15-September-15			jSwap	8.1200	8.1190	0.0610	0.0612	0.00
02/01/2009	J157 On 15-September-15			jSwap	8.1200	8.1190	0.0610	0.0612	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	J157 On 15-September-15			jSwap	8.1200	8.1190	0.0610	0.0612	0.00
02/01/2009	J157 On 15-September-15			jSwap	8.1200	8.1190	0.0610	0.0612	0.00
02/01/2009	J157 On 15-September-15			jSwap	8.1200	8.1190	0.0610	0.0612	0.00
02/01/2009	J157 On 15-September-15			jSwap	8.1200	8.1190	0.0610	0.0612	0.00
02/01/2009	J157 On 15-September-15			jSwap	8.1200	8.1190	0.0610	0.0612	0.00
02/01/2009	J186 On 21-December-26			jSwap	7.1600	7.1520	0.0338	0.0341	0.00
02/01/2009	J186 On 21-December-26			jSwap	7.1600	7.1520	0.0338	0.0341	0.00
02/01/2009	J186 On 21-December-26			jSwap	7.1600	7.1520	0.0338	0.0341	0.00
02/01/2009	J186 On 21-December-26			jSwap	7.1600	7.1520	0.0338	0.0341	0.00
02/01/2009	J186 On 21-December-26			jSwap	7.1600	7.1520	0.0338	0.0341	0.00
02/01/2009	J186 On 21-December-26			jSwap	7.1600	7.1520	0.0338	0.0341	0.00
02/01/2009	J186 On 21-December-26			jSwap	7.1600	7.1520	0.0338	0.0341	0.00
02/01/2009	J186 On 21-December-26			jSwap	7.1600	7.1520	0.0338	0.0341	0.00
02/01/2009	J201 On 22-December-14			jSwap	7.9400	7.9370	0.0206	0.0204	0.00
02/01/2009	J201 On 22-December-14			jSwap	7.9400	7.9370	0.0206	0.0204	0.00
02/01/2009	J201 On 22-December-14			jSwap	7.9400	7.9370	0.0206	0.0204	0.00
02/01/2009	J201 On 22-December-14			jSwap	7.9400	7.9370	0.0206	0.0204	0.00
02/01/2009	J201 On 22-December-14			jSwap	7.9400	7.9370	0.0206	0.0204	0.00
02/01/2009	J201 On 22-December-14			jSwap	7.9400	7.9370	0.0206	0.0204	0.00
02/01/2009	J201 On 22-December-14			jSwap	7.9400	7.9370	0.0206	0.0204	0.00
02/01/2009	J201 On 22-December-14			jSwap	7.9400	7.9370	0.0206	0.0204	0.00
02/01/2009	J203 On 15-September-17			jSwap	8.0100	8.0080	0.0333	0.0330	0.00
02/01/2009	J203 On 15-September-17			jSwap	8.0100	8.0080	0.0333	0.0330	0.00
02/01/2009	J203 On 15-September-17			jSwap	8.0100	8.0080	0.0333	0.0330	0.00
02/01/2009	J203 On 15-September-17			jSwap	8.0100	8.0080	0.0333	0.0330	0.00
02/01/2009	J203 On 15-September-17			jSwap	8.0100	8.0080	0.0333	0.0330	0.00
02/01/2009	J203 On 15-September-17			jSwap	8.0100	8.0080	0.0333	0.0330	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	JFRA On 05-February-09			jFra	10.9400	10.8370	0.0265	0.0263	0.00
02/01/2009	JFRA On 05-February-09			jFra	10.9400	10.8370	0.0265	0.0263	0.00
02/01/2009	JFRA On 05-February-09			jFra	10.9400	10.8370	0.0265	0.0263	0.00
02/01/2009	JFRA On 05-February-09			jFra	10.9400	10.8370	0.0265	0.0263	0.00
02/01/2009	JFRA On 05-February-09			jFra	10.9400	10.8370	0.0265	0.0263	0.00
02/01/2009	JFRA On 05-February-09			jFra	10.9400	10.8370	0.0265	0.0263	0.00
02/01/2009	JFRA On 05-February-09			jFra	10.9400	10.8370	0.0265	0.0263	0.00
02/01/2009	JFRA On 05-February-09			jFra	10.9400	10.8370	0.0265	0.0263	0.00
02/01/2009	JFRA On 07-May-09			jFra	8.9800	8.9120	0.0219	0.0217	0.00
02/01/2009	JFRA On 07-May-09			jFra	8.9800	8.9120	0.0219	0.0217	0.00
02/01/2009	JFRA On 07-May-09			jFra	8.9800	8.9120	0.0219	0.0217	0.00
02/01/2009	JFRA On 07-May-09			jFra	8.9800	8.9120	0.0219	0.0217	0.00
02/01/2009	JFRA On 07-May-09			jFra	8.9800	8.9120	0.0219	0.0217	0.00
02/01/2009	JFRA On 07-May-09			jFra	8.9800	8.9120	0.0219	0.0217	0.00
02/01/2009	JFRA On 07-May-09			jFra	8.9800	8.9120	0.0219	0.0217	0.00
02/01/2009	JFRA On 07-May-09			jFra	8.9800	8.9120	0.0219	0.0217	0.00
02/01/2009	JFRA On 06-August-09			jFra	7.4000	7.3810	0.0181	0.0181	0.00
02/01/2009	JFRA On 06-August-09			jFra	7.4000	7.3810	0.0181	0.0181	0.00
02/01/2009	JFRA On 06-August-09			jFra	7.4000	7.3810	0.0181	0.0181	0.00
02/01/2009	JFRA On 06-August-09			jFra	7.4000	7.3810	0.0181	0.0181	0.00
02/01/2009	JFRA On 06-August-09			jFra	7.4000	7.3810	0.0181	0.0181	0.00
02/01/2009	JFRA On 06-August-09			jFra	7.4000	7.3810	0.0181	0.0181	0.00
02/01/2009	JFRA On 06-August-09			jFra	7.4000	7.3810	0.0181	0.0181	0.00
02/01/2009	JFRA On 06-August-09			jFra	7.4000	7.3810	0.0181	0.0181	0.00
02/01/2009	JFRA On 05-November-09			jFra	7.0700	7.1310	0.0173	0.0175	0.00
02/01/2009	JFRA On 05-November-09			jFra	7.0700	7.1310	0.0173	0.0175	0.00
02/01/2009	JFRA On 05-November-09			jFra	7.0700	7.1310	0.0173	0.0175	0.00
02/01/2009	JFRA On 05-November-09			jFra	7.0700	7.1310	0.0173	0.0175	0.00
02/01/2009	JFRA On 05-November-09			jFra	7.0700	7.1310	0.0173	0.0175	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	JFRA On 05-November-09			jFra	7.0700	7.1310	0.0173	0.0175	0.00
02/01/2009	JFRA On 05-November-09			jFra	7.0700	7.1310	0.0173	0.0175	0.00
02/01/2009	JFRA On 05-November-09			jFra	7.0700	7.1310	0.0173	0.0175	0.00
02/01/2009	JN02 On 05-February-09			jNote	8.0000	7.9850	0.1455	0.1452	0.00
02/01/2009	JN02 On 05-February-09			jNote	8.0000	7.9850	0.1455	0.1452	0.00
02/01/2009	JN02 On 05-February-09			jNote	8.0000	7.9850	0.1455	0.1452	0.00
02/01/2009	JN02 On 05-February-09			jNote	8.0000	7.9850	0.1455	0.1452	0.00
02/01/2009	JN02 On 05-February-09			jNote	8.0000	7.9850	0.1455	0.1452	0.00
02/01/2009	JN02 On 05-February-09			jNote	8.0000	7.9850	0.1455	0.1452	0.00
02/01/2009	JN02 On 05-February-09			jNote	8.0000	7.9850	0.1455	0.1452	0.00
02/01/2009	JN02 On 07-May-09			jNote	7.5400	7.5400	0.1383	0.1383	0.00
02/01/2009	JN02 On 07-May-09			jNote	7.5400	7.5400	0.1383	0.1383	0.00
02/01/2009	JN02 On 07-May-09			jNote	7.5400	7.5400	0.1383	0.1383	0.00
02/01/2009	JN02 On 07-May-09			jNote	7.5400	7.5400	0.1383	0.1383	0.00
02/01/2009	JN02 On 07-May-09			jNote	7.5400	7.5400	0.1383	0.1383	0.00
02/01/2009	JN02 On 07-May-09			jNote	7.5400	7.5400	0.1383	0.1383	0.00
02/01/2009	JN02 On 07-May-09			jNote	7.5400	7.5400	0.1383	0.1383	0.00
02/01/2009	JN02 On 07-May-09			jNote	7.5400	7.5400	0.1383	0.1383	0.00
02/01/2009	JN02 On 06-August-09			jNote	7.3500	7.3560	0.1353	0.1354	0.00
02/01/2009	JN02 On 06-August-09			jNote	7.3500	7.3560	0.1353	0.1354	0.00
02/01/2009	JN02 On 06-August-09			jNote	7.3500	7.3560	0.1353	0.1354	0.00
02/01/2009	JN02 On 06-August-09			jNote	7.3500	7.3560	0.1353	0.1354	0.00
02/01/2009	JN02 On 06-August-09			jNote	7.3500	7.3560	0.1353	0.1354	0.00
02/01/2009	JN02 On 06-August-09			jNote	7.3500	7.3560	0.1353	0.1354	0.00
02/01/2009	JN02 On 06-August-09			jNote	7.3500	7.3560	0.1353	0.1354	0.00
02/01/2009	JN02 On 06-August-09			jNote	7.3500	7.3560	0.1353	0.1354	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	JN05 On 05-February-09			jNote	7.8000	7.7910	0.3196	0.3194	0.00
02/01/2009	JN05 On 05-February-09			jNote	7.8000	7.7910	0.3196	0.3194	0.00
02/01/2009	JN05 On 05-February-09			jNote	7.8000	7.7910	0.3196	0.3194	0.00
02/01/2009	JN05 On 05-February-09			jNote	7.8000	7.7910	0.3196	0.3194	0.00
02/01/2009	JN05 On 05-February-09			jNote	7.8000	7.7910	0.3196	0.3194	0.00
02/01/2009	JN05 On 05-February-09			jNote	7.8000	7.7910	0.3196	0.3194	0.00
02/01/2009	JN05 On 05-February-09			jNote	7.8000	7.7910	0.3196	0.3194	0.00
02/01/2009	JN05 On 05-February-09			jNote	7.8000	7.7910	0.3196	0.3194	0.00
02/01/2009	JN05 On 07-May-09			jNote	7.6000	7.5990	0.3131	0.3130	0.00
02/01/2009	JN05 On 07-May-09			jNote	7.6000	7.5990	0.3131	0.3130	0.00
02/01/2009	JN05 On 07-May-09			jNote	7.6000	7.5990	0.3131	0.3130	0.00
02/01/2009	JN05 On 07-May-09			jNote	7.6000	7.5990	0.3131	0.3130	0.00
02/01/2009	JN05 On 07-May-09			jNote	7.6000	7.5990	0.3131	0.3130	0.00
02/01/2009	JN05 On 07-May-09			jNote	7.6000	7.5990	0.3131	0.3130	0.00
02/01/2009	JN05 On 07-May-09			jNote	7.6000	7.5990	0.3131	0.3130	0.00
02/01/2009	JN05 On 07-May-09			jNote	7.6000	7.5990	0.3131	0.3130	0.00
02/01/2009	JN05 On 06-August-09			jNote	7.5200	7.5210	0.3118	0.3118	0.00
02/01/2009	JN05 On 06-August-09			jNote	7.5200	7.5210	0.3118	0.3118	0.00
02/01/2009	JN05 On 06-August-09			jNote	7.5200	7.5210	0.3118	0.3118	0.00
02/01/2009	JN05 On 06-August-09			jNote	7.5200	7.5210	0.3118	0.3118	0.00
02/01/2009	JN05 On 06-August-09			jNote	7.5200	7.5210	0.3118	0.3118	0.00
02/01/2009	JN05 On 06-August-09			jNote	7.5200	7.5210	0.3118	0.3118	0.00
02/01/2009	JN05 On 06-August-09			jNote	7.5200	7.5210	0.3118	0.3118	0.00
02/01/2009	JN05 On 06-August-09			jNote	7.5200	7.5210	0.3118	0.3118	0.00
02/01/2009	JN10 On 05-February-09			jNote	7.6400	7.6370	0.5284	0.5282	0.00
02/01/2009	JN10 On 05-February-09			jNote	7.6400	7.6370	0.5284	0.5282	0.00
02/01/2009	JN10 On 05-February-09			jNote	7.6400	7.6370	0.5284	0.5282	0.00
02/01/2009	JN10 On 05-February-09			jNote	7.6400	7.6370	0.5284	0.5282	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	JN10 On 05-February-09			jNote	7.6400	7.6370	0.5284	0.5282	0.00
02/01/2009	JN10 On 05-February-09			jNote	7.6400	7.6370	0.5284	0.5282	0.00
02/01/2009	JN10 On 05-February-09			jNote	7.6400	7.6370	0.5284	0.5282	0.00
02/01/2009	JN10 On 05-February-09			jNote	7.6400	7.6370	0.5284	0.5282	0.00
02/01/2009	JN10 On 07-May-09			jNote	7.5100	7.5070	0.5228	0.5227	0.00
02/01/2009	JN10 On 07-May-09			jNote	7.5100	7.5070	0.5228	0.5227	0.00
02/01/2009	JN10 On 07-May-09			jNote	7.5100	7.5070	0.5228	0.5227	0.00
02/01/2009	JN10 On 07-May-09			jNote	7.5100	7.5070	0.5228	0.5227	0.00
02/01/2009	JN10 On 07-May-09			jNote	7.5100	7.5070	0.5228	0.5227	0.00
02/01/2009	JN10 On 07-May-09			jNote	7.5100	7.5070	0.5228	0.5227	0.00
02/01/2009	JN10 On 07-May-09			jNote	7.5100	7.5070	0.5228	0.5227	0.00
02/01/2009	JN10 On 07-May-09			jNote	7.5100	7.5070	0.5228	0.5227	0.00
02/01/2009	JN10 On 06-August-09			jNote	7.4400	7.4420	0.5201	0.5201	0.00
02/01/2009	JN10 On 06-August-09			jNote	7.4400	7.4420	0.5201	0.5201	0.00
02/01/2009	JN10 On 06-August-09			jNote	7.4400	7.4420	0.5201	0.5201	0.00
02/01/2009	JN10 On 06-August-09			jNote	7.4400	7.4420	0.5201	0.5201	0.00
02/01/2009	JN10 On 06-August-09			jNote	7.4400	7.4420	0.5201	0.5201	0.00
02/01/2009	JN10 On 06-August-09			jNote	7.4400	7.4420	0.5201	0.5201	0.00
02/01/2009	JN10 On 06-August-09			jNote	7.4400	7.4420	0.5201	0.5201	0.00
02/01/2009	JN10 On 06-August-09			jNote	7.4400	7.4420	0.5201	0.5201	0.00
02/01/2009	JN10 On 06-August-09			jNote	7.4400	7.4420	0.5201	0.5201	0.00
02/01/2009	JROD On 30-January-09			jRod	11.5500	11.5570	0.0097	0.0094	0.00
02/01/2009	JROD On 30-January-09			jRod	11.5500	11.5570	0.0097	0.0094	0.00
02/01/2009	JROD On 30-January-09			jRod	11.5500	11.5570	0.0097	0.0094	0.00
02/01/2009	JROD On 30-January-09			jRod	11.5500	11.5570	0.0097	0.0094	0.00
02/01/2009	JROD On 30-January-09			jRod	11.5500	11.5570	0.0097	0.0094	0.00
02/01/2009	JROD On 30-January-09			jRod	11.5500	11.5570	0.0097	0.0094	0.00
02/01/2009	JROD On 30-January-09			jRod	11.5500	11.5570	0.0097	0.0094	0.00
02/01/2009	JROD On 30-January-09			jRod	11.5500	11.5570	0.0097	0.0094	0.00
02/01/2009	JROD On 30-January-09			jRod	11.5500	11.5570	0.0097	0.0094	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
02/01/2009	JROD On 27-February-09			jRod	11.4800	11.4840	0.0094	0.0091	0.00
02/01/2009	JROD On 27-February-09			jRod	11.4800	11.4840	0.0094	0.0091	0.00
02/01/2009	JROD On 27-February-09			jRod	11.4800	11.4840	0.0094	0.0091	0.00
02/01/2009	JROD On 27-February-09			jRod	11.4800	11.4840	0.0094	0.0091	0.00
02/01/2009	JROD On 27-February-09			jRod	11.4800	11.4840	0.0094	0.0091	0.00
02/01/2009	JROD On 27-February-09			jRod	11.4800	11.4840	0.0094	0.0091	0.00
02/01/2009	JROD On 27-February-09			jRod	11.4800	11.4840	0.0094	0.0091	0.00
02/01/2009	JROD On 27-February-09			jRod	11.4800	11.4840	0.0094	0.0091	0.00
02/01/2009	JROD On 31-March-09			jRod	11.4300	11.4260	0.0091	0.0088	0.00
02/01/2009	JROD On 31-March-09			jRod	11.4300	11.4260	0.0091	0.0088	0.00
02/01/2009	JROD On 31-March-09			jRod	11.4300	11.4260	0.0091	0.0088	0.00
02/01/2009	JROD On 31-March-09			jRod	11.4300	11.4260	0.0091	0.0088	0.00
02/01/2009	JROD On 31-March-09			jRod	11.4300	11.4260	0.0091	0.0088	0.00
02/01/2009	JROD On 31-March-09			jRod	11.4300	11.4260	0.0091	0.0088	0.00
02/01/2009	JROD On 31-March-09			jRod	11.4300	11.4260	0.0091	0.0088	0.00
02/01/2009	JROD On 31-March-09			jRod	11.4300	11.4260	0.0091	0.0088	0.00
02/01/2009	JROD On 30-April-09			jRod	11.3800	11.3740	0.0174	0.0170	0.00
02/01/2009	JROD On 30-April-09			jRod	11.3800	11.3740	0.0174	0.0170	0.00
02/01/2009	JROD On 30-April-09			jRod	11.3800	11.3740	0.0174	0.0170	0.00
02/01/2009	JROD On 30-April-09			jRod	11.3800	11.3740	0.0174	0.0170	0.00
02/01/2009	JROD On 30-April-09			jRod	11.3800	11.3740	0.0174	0.0170	0.00
02/01/2009	JROD On 30-April-09			jRod	11.3800	11.3740	0.0174	0.0170	0.00
02/01/2009	JROD On 30-April-09			jRod	11.3800	11.3740	0.0174	0.0170	0.00
02/01/2009	JROD On 30-April-09			jRod	11.3800	11.3740	0.0174	0.0170	0.00
02/01/2009	JROD On 29-May-09			jRod	11.1100	11.0950	0.0161	0.0156	0.00
02/01/2009	JROD On 29-May-09			jRod	11.1100	11.0950	0.0161	0.0156	0.00
02/01/2009	JROD On 29-May-09			jRod	11.1100	11.0950	0.0161	0.0156	0.00
02/01/2009	JROD On 29-May-09			jRod	11.1100	11.0950	0.0161	0.0156	0.00
02/01/2009	JROD On 29-May-09			jRod	11.1100	11.0950	0.0161	0.0156	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	JROD On 29-May-09			jRod	11.1100	11.0950	0.0161	0.0156	0.00
02/01/2009	JROD On 29-May-09			jRod	11.1100	11.0950	0.0161	0.0156	0.00
02/01/2009	JROD On 29-May-09			jRod	11.1100	11.0950	0.0161	0.0156	0.00
02/01/2009	JROD On 30-June-09			jRod	10.7600	10.7420	0.0142	0.0138	0.00
02/01/2009	JROD On 30-June-09			jRod	10.7600	10.7420	0.0142	0.0138	0.00
02/01/2009	JROD On 30-June-09			jRod	10.7600	10.7420	0.0142	0.0138	0.00
02/01/2009	JROD On 30-June-09			jRod	10.7600	10.7420	0.0142	0.0138	0.00
02/01/2009	JROD On 30-June-09			jRod	10.7600	10.7420	0.0142	0.0138	0.00
02/01/2009	JROD On 30-June-09			jRod	10.7600	10.7420	0.0142	0.0138	0.00
02/01/2009	JROD On 30-June-09			jRod	10.7600	10.7420	0.0142	0.0138	0.00
02/01/2009	JROD On 30-June-09			jRod	10.7600	10.7420	0.0142	0.0138	0.00
02/01/2009	OTH1 On 05-February-09			Index Future	297.9900	298.0430	297.9940	298.0430	0.00
02/01/2009	OTH1 On 05-February-09			Index Future	297.9900	298.0430	297.9940	298.0430	0.00
02/01/2009	OTH1 On 05-February-09			Index Future	297.9900	298.0430	297.9940	298.0430	0.00
02/01/2009	OTH1 On 05-February-09			Index Future	297.9900	298.0430	297.9940	298.0430	0.00
02/01/2009	OTH1 On 05-February-09			Index Future	297.9900	298.0430	297.9940	298.0430	0.00
02/01/2009	OTH1 On 05-February-09			Index Future	297.9900	298.0430	297.9940	298.0430	0.00
02/01/2009	OTH1 On 05-February-09			Index Future	297.9900	298.0430	297.9940	298.0430	0.00
02/01/2009	OTH1 On 05-February-09			Index Future	297.9900	298.0430	297.9940	298.0430	0.00
02/01/2009	OTH1 On 07-May-09			Index Future	306.1000	306.1440	306.0970	306.1440	0.00
02/01/2009	OTH1 On 07-May-09			Index Future	306.1000	306.1440	306.0970	306.1440	0.00
02/01/2009	OTH1 On 07-May-09			Index Future	306.1000	306.1440	306.0970	306.1440	0.00
02/01/2009	OTH1 On 07-May-09			Index Future	306.1000	306.1440	306.0970	306.1440	0.00
02/01/2009	OTH1 On 07-May-09			Index Future	306.1000	306.1440	306.0970	306.1440	0.00
02/01/2009	OTH1 On 07-May-09			Index Future	306.1000	306.1440	306.0970	306.1440	0.00
02/01/2009	OTH1 On 07-May-09			Index Future	306.1000	306.1440	306.0970	306.1440	0.00
02/01/2009	OTH1 On 07-May-09			Index Future	306.1000	306.1440	306.0970	306.1440	0.00
02/01/2009	OTH1 On 06-August-09			Index Future	313.4900	313.5260	313.4890	313.5260	3.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	OTH1 On 06-August-09			Index Future	313.4900	313.5260	313.4890	313.5260	3.00
02/01/2009	OTH1 On 06-August-09			Index Future	313.4900	313.5260	313.4890	313.5260	3.00
02/01/2009	OTH1 On 06-August-09			Index Future	313.4900	313.5260	313.4890	313.5260	3.00
02/01/2009	OTH1 On 06-August-09			Index Future	313.4900	313.5260	313.4890	313.5260	3.00
02/01/2009	OTH1 On 06-August-09			Index Future	313.4900	313.5260	313.4890	313.5260	3.00
02/01/2009	OTH1 On 06-August-09			Index Future	313.4900	313.5260	313.4890	313.5260	3.00
02/01/2009	OTH1 On 06-August-09			Index Future	313.4900	313.5260	313.4890	313.5260	3.00
02/01/2009	R153 On 05-February-09			Bond Future	7.0500	7.0330	114.4390	114.4620	5314.00
02/01/2009	R153 On 05-February-09			Bond Future	7.0500	7.0330	114.4390	114.4620	5314.00
02/01/2009	R153 On 05-February-09			Bond Future	7.0500	7.0330	114.4390	114.4620	5314.00
02/01/2009	R153 On 05-February-09			Bond Future	7.0500	7.0330	114.4390	114.4620	5314.00
02/01/2009	R153 On 05-February-09			Bond Future	7.0500	7.0330	114.4390	114.4620	5314.00
02/01/2009	R153 On 05-February-09			Bond Future	7.0500	7.0330	114.4390	114.4620	5314.00
02/01/2009	R153 On 05-February-09			Bond Future	7.0500	7.0330	114.4390	114.4620	5314.00
02/01/2009	R153 On 05-February-09			Bond Future	7.0500	7.0330	114.4390	114.4620	5314.00
02/01/2009	R153 On 07-May-09			Bond Future	6.3700	6.3600	110.7070	110.7253	0.00
02/01/2009	R153 On 07-May-09			Bond Future	6.3700	6.3600	110.7070	110.7253	0.00
02/01/2009	R153 On 07-May-09			Bond Future	6.3700	6.3600	110.7070	110.7253	0.00
02/01/2009	R153 On 07-May-09			Bond Future	6.3700	6.3600	110.7070	110.7253	0.00
02/01/2009	R153 On 07-May-09			Bond Future	6.3700	6.3600	110.7070	110.7253	0.00
02/01/2009	R153 On 07-May-09			Bond Future	6.3700	6.3600	110.7070	110.7253	0.00
02/01/2009	R153 On 07-May-09			Bond Future	6.3700	6.3600	110.7070	110.7253	0.00
02/01/2009	R153 On 07-May-09			Bond Future	6.3700	6.3600	110.7070	110.7253	0.00
02/01/2009	R153 On 06-August-09			Bond Future	5.6600	5.6410	113.2184	113.2333	0.00
02/01/2009	R153 On 06-August-09			Bond Future	5.6600	5.6410	113.2184	113.2333	0.00
02/01/2009	R153 On 06-August-09			Bond Future	5.6600	5.6410	113.2184	113.2333	0.00
02/01/2009	R153 On 06-August-09			Bond Future	5.6600	5.6410	113.2184	113.2333	0.00
02/01/2009	R153 On 06-August-09			Bond Future	5.6600	5.6410	113.2184	113.2333	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	R153 On 06-August-09			Bond Future	5.6600	5.6410	113.2184	113.2333	0.00
02/01/2009	R153 On 06-August-09			Bond Future	5.6600	5.6410	113.2184	113.2333	0.00
02/01/2009	R153 On 06-August-09			Bond Future	5.6600	5.6410	113.2184	113.2333	0.00
02/01/2009	R157 On 05-February-09			Bond Future	7.1300	7.1300	138.5177	138.5426	16509.00
02/01/2009	R157 On 05-February-09			Bond Future	7.1300	7.1300	138.5177	138.5426	16509.00
02/01/2009	R157 On 05-February-09			Bond Future	7.1300	7.1300	138.5177	138.5426	16509.00
02/01/2009	R157 On 05-February-09			Bond Future	7.1300	7.1300	138.5177	138.5426	16509.00
02/01/2009	R157 On 05-February-09			Bond Future	7.1300	7.1300	138.5177	138.5426	16509.00
02/01/2009	R157 On 05-February-09			Bond Future	7.1300	7.1300	138.5177	138.5426	16509.00
02/01/2009	R157 On 05-February-09			Bond Future	7.1300	7.1300	138.5177	138.5426	16509.00
02/01/2009	R157 On 05-February-09			Bond Future	7.1300	7.1300	138.5177	138.5426	16509.00
02/01/2009	R157 On 07-May-09			Bond Future	6.9600	6.9570	135.1762	135.2005	1727.00
02/01/2009	R157 On 07-May-09			Bond Future	6.9600	6.9570	135.1762	135.2005	1727.00
02/01/2009	R157 On 07-May-09			Bond Future	6.9600	6.9570	135.1762	135.2005	1727.00
02/01/2009	R157 On 07-May-09			Bond Future	6.9600	6.9570	135.1762	135.2005	1727.00
02/01/2009	R157 On 07-May-09			Bond Future	6.9600	6.9570	135.1762	135.2005	1727.00
02/01/2009	R157 On 07-May-09			Bond Future	6.9600	6.9570	135.1762	135.2005	1727.00
02/01/2009	R157 On 07-May-09			Bond Future	6.9600	6.9570	135.1762	135.2005	1727.00
02/01/2009	R157 On 07-May-09			Bond Future	6.9600	6.9570	135.1762	135.2005	1727.00
02/01/2009	R157 On 06-August-09			Bond Future	6.8400	6.8330	138.2430	138.2607	5000.00
02/01/2009	R157 On 06-August-09			Bond Future	6.8400	6.8330	138.2430	138.2607	5000.00
02/01/2009	R157 On 06-August-09			Bond Future	6.8400	6.8330	138.2430	138.2607	5000.00
02/01/2009	R157 On 06-August-09			Bond Future	6.8400	6.8330	138.2430	138.2607	5000.00
02/01/2009	R157 On 06-August-09			Bond Future	6.8400	6.8330	138.2430	138.2607	5000.00
02/01/2009	R157 On 06-August-09			Bond Future	6.8400	6.8330	138.2430	138.2607	5000.00
02/01/2009	R157 On 06-August-09			Bond Future	6.8400	6.8330	138.2430	138.2607	5000.00
02/01/2009	R157 On 06-August-09			Bond Future	6.8400	6.8330	138.2430	138.2607	5000.00
02/01/2009	R157 On 05-February-09	8.75	Call	Option on Bond Future	6932	6978	6932	6978	850.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	R157 On 05-February-09	8.50	Call	Option on Bond Future	6932	6978	6932	6978	850.00
02/01/2009	R157 On 05-February-09	8.25	Call	Option on Bond Future	6932	6978	6932	6978	850.00
02/01/2009	R157 On 05-February-09	8.00	Call	Option on Bond Future	6932	6978	6932	6978	850.00
02/01/2009	R157 On 05-February-09	9.00	Call	Option on Bond Future	6932	6978	6932	6978	850.00
02/01/2009	R157 On 05-February-09	7.75	Call	Option on Bond Future	6932	6978	6932	6978	850.00
02/01/2009	R157 On 05-February-09	7.50	Call	Option on Bond Future	6932	6978	6932	6978	850.00
02/01/2009	R157 On 05-February-09	7.25	Call	Option on Bond Future	6932	6978	6932	6978	850.00
02/01/2009	R157 On 05-February-09	7.00	Call	Option on Bond Future	6932	6978	6932	6978	850.00
02/01/2009	R157 On 05-February-09	8.75	Put	Option on Bond Future	199	221	199	221	0.00
02/01/2009	R157 On 05-February-09	8.50	Put	Option on Bond Future	199	221	199	221	0.00
02/01/2009	R157 On 05-February-09	8.25	Put	Option on Bond Future	199	221	199	221	0.00
02/01/2009	R157 On 05-February-09	8.00	Put	Option on Bond Future	199	221	199	221	0.00
02/01/2009	R157 On 05-February-09	9.00	Put	Option on Bond Future	199	221	199	221	0.00
02/01/2009	R157 On 05-February-09	7.75	Put	Option on Bond Future	199	221	199	221	0.00
02/01/2009	R157 On 05-February-09	7.50	Put	Option on Bond Future	199	221	199	221	0.00
02/01/2009	R157 On 05-February-09	7.25	Put	Option on Bond Future	199	221	199	221	0.00
02/01/2009	R157 On 05-February-09	7.00	Put	Option on Bond Future	199	221	199	221	0.00
02/01/2009	R157 On 07-May-09	265.00	Call	Option on Bond Future	4636	4679	4636	4679	386.00
02/01/2009	R157 On 07-May-09	265.00	Put	Option on Bond Future	2893	2912	2893	2912	0.00
02/01/2009	R186 On 05-February-09			Bond Future	7.1200	7.1130	135.3668	135.4041	5325.00
02/01/2009	R186 On 05-February-09			Bond Future	7.1200	7.1130	135.3668	135.4041	5325.00
02/01/2009	R186 On 05-February-09			Bond Future	7.1200	7.1130	135.3668	135.4041	5325.00
02/01/2009	R186 On 05-February-09			Bond Future	7.1200	7.1130	135.3668	135.4041	5325.00
02/01/2009	R186 On 05-February-09			Bond Future	7.1200	7.1130	135.3668	135.4041	5325.00
02/01/2009	R186 On 05-February-09			Bond Future	7.1200	7.1130	135.3668	135.4041	5325.00
02/01/2009	R186 On 05-February-09			Bond Future	7.1200	7.1130	135.3668	135.4041	5325.00
02/01/2009	R186 On 05-February-09			Bond Future	7.1200	7.1130	135.3668	135.4041	5325.00
02/01/2009	R186 On 07-May-09			Bond Future	7.0100	7.0050	139.0947	139.1322	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	R186 On 07-May-09			Bond Future	7.0100	7.0050	139.0947	139.1322	0.00
02/01/2009	R186 On 07-May-09			Bond Future	7.0100	7.0050	139.0947	139.1322	0.00
02/01/2009	R186 On 07-May-09			Bond Future	7.0100	7.0050	139.0947	139.1322	0.00
02/01/2009	R186 On 07-May-09			Bond Future	7.0100	7.0050	139.0947	139.1322	0.00
02/01/2009	R186 On 07-May-09			Bond Future	7.0100	7.0050	139.0947	139.1322	0.00
02/01/2009	R186 On 07-May-09			Bond Future	7.0100	7.0050	139.0947	139.1322	0.00
02/01/2009	R186 On 07-May-09			Bond Future	7.0100	7.0050	139.0947	139.1322	0.00
02/01/2009	R186 On 06-August-09			Bond Future	6.9400	6.9380	137.0743	137.0993	2500.00
02/01/2009	R186 On 06-August-09			Bond Future	6.9400	6.9380	137.0743	137.0993	2500.00
02/01/2009	R186 On 06-August-09			Bond Future	6.9400	6.9380	137.0743	137.0993	2500.00
02/01/2009	R186 On 06-August-09			Bond Future	6.9400	6.9380	137.0743	137.0993	2500.00
02/01/2009	R186 On 06-August-09			Bond Future	6.9400	6.9380	137.0743	137.0993	2500.00
02/01/2009	R186 On 06-August-09			Bond Future	6.9400	6.9380	137.0743	137.0993	2500.00
02/01/2009	R186 On 06-August-09			Bond Future	6.9400	6.9380	137.0743	137.0993	2500.00
02/01/2009	R186 On 06-August-09			Bond Future	6.9400	6.9380	137.0743	137.0993	2500.00
02/01/2009	R186 On 06-August-09			Bond Future	6.9400	6.9380	137.0743	137.0993	2500.00
02/01/2009	R186 On 07-May-09	265.00	Call	Option on Bond Future	5141	5217	5141	5217	97.00
02/01/2009	R186 On 07-May-09	265.00	Put	Option on Bond Future	11717	11755	11717	11755	0.00
02/01/2009	R196 On 05-February-09			Bond Future	11.3900	11.3770	104.4136	104.4142	0.00
02/01/2009	R196 On 05-February-09			Bond Future	11.3900	11.3770	104.4136	104.4142	0.00
02/01/2009	R196 On 05-February-09			Bond Future	11.3900	11.3770	104.4136	104.4142	0.00
02/01/2009	R196 On 05-February-09			Bond Future	11.3900	11.3770	104.4136	104.4142	0.00
02/01/2009	R196 On 05-February-09			Bond Future	11.3900	11.3770	104.4136	104.4142	0.00
02/01/2009	R196 On 05-February-09			Bond Future	11.3900	11.3770	104.4136	104.4142	0.00
02/01/2009	R196 On 05-February-09			Bond Future	11.3900	11.3770	104.4136	104.4142	0.00
02/01/2009	R196 On 05-February-09			Bond Future	11.3900	11.3770	104.4136	104.4142	0.00
02/01/2009	R196 On 07-May-09			Bond Future	11.3700	11.4240	101.5181	101.5024	0.00
02/01/2009	R196 On 07-May-09			Bond Future	11.3700	11.4240	101.5181	101.5024	0.00
02/01/2009	R196 On 07-May-09			Bond Future	11.3700	11.4240	101.5181	101.5024	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	R196 On 07-May-09			Bond Future	11.3700	11.4240	101.5181	101.5024	0.00
02/01/2009	R196 On 07-May-09			Bond Future	11.3700	11.4240	101.5181	101.5024	0.00
02/01/2009	R196 On 07-May-09			Bond Future	11.3700	11.4240	101.5181	101.5024	0.00
02/01/2009	R196 On 07-May-09			Bond Future	11.3700	11.4240	101.5181	101.5024	0.00
02/01/2009	R196 On 07-May-09			Bond Future	11.3700	11.4240	101.5181	101.5024	0.00
02/01/2009	R201 On 05-February-09			Bond Future	7.1700	7.1670	108.6533	108.6780	2.00
02/01/2009	R201 On 05-February-09			Bond Future	7.1700	7.1670	108.6533	108.6780	2.00
02/01/2009	R201 On 05-February-09			Bond Future	7.1700	7.1670	108.6533	108.6780	2.00
02/01/2009	R201 On 05-February-09			Bond Future	7.1700	7.1670	108.6533	108.6780	2.00
02/01/2009	R201 On 05-February-09			Bond Future	7.1700	7.1670	108.6533	108.6780	2.00
02/01/2009	R201 On 05-February-09			Bond Future	7.1700	7.1670	108.6533	108.6780	2.00
02/01/2009	R201 On 05-February-09			Bond Future	7.1700	7.1670	108.6533	108.6780	2.00
02/01/2009	R201 On 05-February-09			Bond Future	7.1700	7.1670	108.6533	108.6780	2.00
02/01/2009	R201 On 07-May-09			Bond Future	6.9500	6.9460	111.6413	111.6654	0.00
02/01/2009	R201 On 07-May-09			Bond Future	6.9500	6.9460	111.6413	111.6654	0.00
02/01/2009	R201 On 07-May-09			Bond Future	6.9500	6.9460	111.6413	111.6654	0.00
02/01/2009	R201 On 07-May-09			Bond Future	6.9500	6.9460	111.6413	111.6654	0.00
02/01/2009	R201 On 07-May-09			Bond Future	6.9500	6.9460	111.6413	111.6654	0.00
02/01/2009	R201 On 07-May-09			Bond Future	6.9500	6.9460	111.6413	111.6654	0.00
02/01/2009	R201 On 07-May-09			Bond Future	6.9500	6.9460	111.6413	111.6654	0.00
02/01/2009	R201 On 06-August-09			Bond Future	6.8000	6.7980	109.8588	109.8728	0.00
02/01/2009	R201 On 06-August-09			Bond Future	6.8000	6.7980	109.8588	109.8728	0.00
02/01/2009	R201 On 06-August-09			Bond Future	6.8000	6.7980	109.8588	109.8728	0.00
02/01/2009	R201 On 06-August-09			Bond Future	6.8000	6.7980	109.8588	109.8728	0.00
02/01/2009	R201 On 06-August-09			Bond Future	6.8000	6.7980	109.8588	109.8728	0.00
02/01/2009	R201 On 06-August-09			Bond Future	6.8000	6.7980	109.8588	109.8728	0.00
02/01/2009	R201 On 06-August-09			Bond Future	6.8000	6.7980	109.8588	109.8728	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	R201 On 06-August-09			Bond Future	6.8000	6.7980	109.8588	109.8728	0.00
02/01/2009	R203 On 05-February-09			Bond Future	7.2500	7.2410	109.7071	109.7334	38.00
02/01/2009	R203 On 05-February-09			Bond Future	7.2500	7.2410	109.7071	109.7334	38.00
02/01/2009	R203 On 05-February-09			Bond Future	7.2500	7.2410	109.7071	109.7334	38.00
02/01/2009	R203 On 05-February-09			Bond Future	7.2500	7.2410	109.7071	109.7334	38.00
02/01/2009	R203 On 05-February-09			Bond Future	7.2500	7.2410	109.7071	109.7334	38.00
02/01/2009	R203 On 05-February-09			Bond Future	7.2500	7.2410	109.7071	109.7334	38.00
02/01/2009	R203 On 05-February-09			Bond Future	7.2500	7.2410	109.7071	109.7334	38.00
02/01/2009	R203 On 05-February-09			Bond Future	7.2500	7.2410	109.7071	109.7334	38.00
02/01/2009	R203 On 07-May-09			Bond Future	7.0900	7.0810	108.5291	108.5551	0.00
02/01/2009	R203 On 07-May-09			Bond Future	7.0900	7.0810	108.5291	108.5551	0.00
02/01/2009	R203 On 07-May-09			Bond Future	7.0900	7.0810	108.5291	108.5551	0.00
02/01/2009	R203 On 07-May-09			Bond Future	7.0900	7.0810	108.5291	108.5551	0.00
02/01/2009	R203 On 07-May-09			Bond Future	7.0900	7.0810	108.5291	108.5551	0.00
02/01/2009	R203 On 07-May-09			Bond Future	7.0900	7.0810	108.5291	108.5551	0.00
02/01/2009	R203 On 07-May-09			Bond Future	7.0900	7.0810	108.5291	108.5551	0.00
02/01/2009	R203 On 07-May-09			Bond Future	7.0900	7.0810	108.5291	108.5551	0.00
02/01/2009	R203 On 06-August-09			Bond Future	6.9800	6.9770	111.1040	111.1232	0.00
02/01/2009	R203 On 06-August-09			Bond Future	6.9800	6.9770	111.1040	111.1232	0.00
02/01/2009	R203 On 06-August-09			Bond Future	6.9800	6.9770	111.1040	111.1232	0.00
02/01/2009	R203 On 06-August-09			Bond Future	6.9800	6.9770	111.1040	111.1232	0.00
02/01/2009	R203 On 06-August-09			Bond Future	6.9800	6.9770	111.1040	111.1232	0.00
02/01/2009	R203 On 06-August-09			Bond Future	6.9800	6.9770	111.1040	111.1232	0.00
02/01/2009	R203 On 06-August-09			Bond Future	6.9800	6.9770	111.1040	111.1232	0.00
02/01/2009	R203 On 06-August-09			Bond Future	6.9800	6.9770	111.1040	111.1232	0.00
02/01/2009	R204 On 05-February-09			Bond Future	7.2500	7.2480	106.3111	106.3399	9.00
02/01/2009	R204 On 05-February-09			Bond Future	7.2500	7.2480	106.3111	106.3399	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
02/01/2009	R204 On 05-February-09			Bond Future	7.2500	7.2480	106.3111	106.3399	9.00
02/01/2009	R204 On 05-February-09			Bond Future	7.2500	7.2480	106.3111	106.3399	9.00
02/01/2009	R204 On 05-February-09			Bond Future	7.2500	7.2480	106.3111	106.3399	9.00
02/01/2009	R204 On 05-February-09			Bond Future	7.2500	7.2480	106.3111	106.3399	9.00
02/01/2009	R204 On 05-February-09			Bond Future	7.2500	7.2480	106.3111	106.3399	9.00
02/01/2009	R204 On 05-February-09			Bond Future	7.2500	7.2480	106.3111	106.3399	9.00
02/01/2009	R204 On 07-May-09			Bond Future	7.1100	7.1060	109.2372	109.2586	0.00
02/01/2009	R204 On 07-May-09			Bond Future	7.1100	7.1060	109.2372	109.2586	0.00
02/01/2009	R204 On 07-May-09			Bond Future	7.1100	7.1060	109.2372	109.2586	0.00
02/01/2009	R204 On 07-May-09			Bond Future	7.1100	7.1060	109.2372	109.2586	0.00
02/01/2009	R204 On 07-May-09			Bond Future	7.1100	7.1060	109.2372	109.2586	0.00
02/01/2009	R204 On 07-May-09			Bond Future	7.1100	7.1060	109.2372	109.2586	0.00
02/01/2009	R204 On 07-May-09			Bond Future	7.1100	7.1060	109.2372	109.2586	0.00
02/01/2009	R204 On 07-May-09			Bond Future	7.1100	7.1060	109.2372	109.2586	0.00
02/01/2009	R204 On 06-August-09			Bond Future	7.0200	7.0160	107.7773	107.7915	0.00
02/01/2009	R204 On 06-August-09			Bond Future	7.0200	7.0160	107.7773	107.7915	0.00
02/01/2009	R204 On 06-August-09			Bond Future	7.0200	7.0160	107.7773	107.7915	0.00
02/01/2009	R204 On 06-August-09			Bond Future	7.0200	7.0160	107.7773	107.7915	0.00
02/01/2009	R204 On 06-August-09			Bond Future	7.0200	7.0160	107.7773	107.7915	0.00
02/01/2009	R204 On 06-August-09			Bond Future	7.0200	7.0160	107.7773	107.7915	0.00
02/01/2009	R204 On 06-August-09			Bond Future	7.0200	7.0160	107.7773	107.7915	0.00
02/01/2009	R204 On 06-August-09			Bond Future	7.0200	7.0160	107.7773	107.7915	0.00
02/01/2009	R206 On 05-February-09			Bond Future	7.1800	7.1760	101.8311	101.8558	1730.00
02/01/2009	R206 On 05-February-09			Bond Future	7.1800	7.1760	101.8311	101.8558	1730.00
02/01/2009	R206 On 05-February-09			Bond Future	7.1800	7.1760	101.8311	101.8558	1730.00
02/01/2009	R206 On 05-February-09			Bond Future	7.1800	7.1760	101.8311	101.8558	1730.00
02/01/2009	R206 On 05-February-09			Bond Future	7.1800	7.1760	101.8311	101.8558	1730.00
02/01/2009	R206 On 05-February-09			Bond Future	7.1800	7.1760	101.8311	101.8558	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
02/01/2009	R206 On 05-February-09			Bond Future	7.1800	7.1760	101.8311	101.8558	1730.00
02/01/2009	R206 On 05-February-09			Bond Future	7.1800	7.1760	101.8311	101.8558	1730.00
02/01/2009	R206 On 07-May-09			Bond Future	6.9400	6.9300	104.6336	104.6536	0.00
02/01/2009	R206 On 07-May-09			Bond Future	6.9400	6.9300	104.6336	104.6536	0.00
02/01/2009	R206 On 07-May-09			Bond Future	6.9400	6.9300	104.6336	104.6536	0.00
02/01/2009	R206 On 07-May-09			Bond Future	6.9400	6.9300	104.6336	104.6536	0.00
02/01/2009	R206 On 07-May-09			Bond Future	6.9400	6.9300	104.6336	104.6536	0.00
02/01/2009	R206 On 07-May-09			Bond Future	6.9400	6.9300	104.6336	104.6536	0.00
02/01/2009	R206 On 07-May-09			Bond Future	6.9400	6.9300	104.6336	104.6536	0.00
02/01/2009	R206 On 07-May-09			Bond Future	6.9400	6.9300	104.6336	104.6536	0.00
02/01/2009	R206 On 06-August-09			Bond Future	6.7600	6.7580	103.3405	103.3596	0.00
02/01/2009	R206 On 06-August-09			Bond Future	6.7600	6.7580	103.3405	103.3596	0.00
02/01/2009	R206 On 06-August-09			Bond Future	6.7600	6.7580	103.3405	103.3596	0.00
02/01/2009	R206 On 06-August-09			Bond Future	6.7600	6.7580	103.3405	103.3596	0.00
02/01/2009	R206 On 06-August-09			Bond Future	6.7600	6.7580	103.3405	103.3596	0.00
02/01/2009	R206 On 06-August-09			Bond Future	6.7600	6.7580	103.3405	103.3596	0.00
02/01/2009	R206 On 06-August-09			Bond Future	6.7600	6.7580	103.3405	103.3596	0.00
02/01/2009	R206 On 06-August-09			Bond Future	6.7600	6.7580	103.3405	103.3596	0.00
02/01/2009	R207 On 05-February-09			Bond Future	7.3000	7.2940	100.1630	100.1853	0.00
02/01/2009	R207 On 05-February-09			Bond Future	7.3000	7.2940	100.1630	100.1853	0.00
02/01/2009	R207 On 05-February-09			Bond Future	7.3000	7.2940	100.1630	100.1853	0.00
02/01/2009	R207 On 05-February-09			Bond Future	7.3000	7.2940	100.1630	100.1853	0.00
02/01/2009	R207 On 05-February-09			Bond Future	7.3000	7.2940	100.1630	100.1853	0.00
02/01/2009	R207 On 05-February-09			Bond Future	7.3000	7.2940	100.1630	100.1853	0.00
02/01/2009	R207 On 05-February-09			Bond Future	7.3000	7.2940	100.1630	100.1853	0.00
02/01/2009	R207 On 05-February-09			Bond Future	7.3000	7.2940	100.1630	100.1853	0.00
02/01/2009	R207 On 07-May-09			Bond Future	7.1700	7.1670	102.9184	102.9407	0.00
02/01/2009	R207 On 07-May-09			Bond Future	7.1700	7.1670	102.9184	102.9407	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	R207 On 07-May-09			Bond Future	7.1700	7.1670	102.9184	102.9407	0.00
02/01/2009	R207 On 07-May-09			Bond Future	7.1700	7.1670	102.9184	102.9407	0.00
02/01/2009	R207 On 07-May-09			Bond Future	7.1700	7.1670	102.9184	102.9407	0.00
02/01/2009	R207 On 07-May-09			Bond Future	7.1700	7.1670	102.9184	102.9407	0.00
02/01/2009	R207 On 07-May-09			Bond Future	7.1700	7.1670	102.9184	102.9407	0.00
02/01/2009	R207 On 07-May-09			Bond Future	7.1700	7.1670	102.9184	102.9407	0.00
02/01/2009	R207 On 06-August-09			Bond Future	7.0900	7.0880	101.7086	101.7233	0.00
02/01/2009	R207 On 06-August-09			Bond Future	7.0900	7.0880	101.7086	101.7233	0.00
02/01/2009	R207 On 06-August-09			Bond Future	7.0900	7.0880	101.7086	101.7233	0.00
02/01/2009	R207 On 06-August-09			Bond Future	7.0900	7.0880	101.7086	101.7233	0.00
02/01/2009	R207 On 06-August-09			Bond Future	7.0900	7.0880	101.7086	101.7233	0.00
02/01/2009	R207 On 06-August-09			Bond Future	7.0900	7.0880	101.7086	101.7233	0.00
02/01/2009	R207 On 06-August-09			Bond Future	7.0900	7.0880	101.7086	101.7233	0.00
02/01/2009	R207 On 06-August-09			Bond Future	7.0900	7.0880	101.7086	101.7233	0.00
02/01/2009	R207 On 06-August-09			Bond Future	7.0900	7.0880	101.7086	101.7233	0.00
02/01/2009	R208 On 05-February-09			Bond Future	7.3300	7.3240	97.8835	97.8912	0.00
02/01/2009	R208 On 05-February-09			Bond Future	7.3300	7.3240	97.8835	97.8912	0.00
02/01/2009	R208 On 05-February-09			Bond Future	7.3300	7.3240	97.8835	97.8912	0.00
02/01/2009	R208 On 05-February-09			Bond Future	7.3300	7.3240	97.8835	97.8912	0.00
02/01/2009	R208 On 05-February-09			Bond Future	7.3300	7.3240	97.8835	97.8912	0.00
02/01/2009	R208 On 05-February-09			Bond Future	7.3300	7.3240	97.8835	97.8912	0.00
02/01/2009	R208 On 05-February-09			Bond Future	7.3300	7.3240	97.8835	97.8912	0.00
02/01/2009	R208 On 05-February-09			Bond Future	7.3300	7.3240	97.8835	97.8912	0.00
02/01/2009	R208 On 07-May-09			Bond Future	7.2100	7.2070	97.1487	97.1564	0.00
02/01/2009	R208 On 07-May-09			Bond Future	7.2100	7.2070	97.1487	97.1564	0.00
02/01/2009	R208 On 07-May-09			Bond Future	7.2100	7.2070	97.1487	97.1564	0.00
02/01/2009	R208 On 07-May-09			Bond Future	7.2100	7.2070	97.1487	97.1564	0.00
02/01/2009	R208 On 07-May-09			Bond Future	7.2100	7.2070	97.1487	97.1564	0.00
02/01/2009	R208 On 07-May-09			Bond Future	7.2100	7.2070	97.1487	97.1564	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	R208 On 07-May-09			Bond Future	7.2100	7.2070	97.1487	97.1564	0.00
02/01/2009	R208 On 07-May-09			Bond Future	7.2100	7.2070	97.1487	97.1564	0.00
02/01/2009	R208 On 06-August-09			Bond Future	7.1500	7.1440	99.3665	99.3818	0.00
02/01/2009	R208 On 06-August-09			Bond Future	7.1500	7.1440	99.3665	99.3818	0.00
02/01/2009	R208 On 06-August-09			Bond Future	7.1500	7.1440	99.3665	99.3818	0.00
02/01/2009	R208 On 06-August-09			Bond Future	7.1500	7.1440	99.3665	99.3818	0.00
02/01/2009	R208 On 06-August-09			Bond Future	7.1500	7.1440	99.3665	99.3818	0.00
02/01/2009	R208 On 06-August-09			Bond Future	7.1500	7.1440	99.3665	99.3818	0.00
02/01/2009	R208 On 06-August-09			Bond Future	7.1500	7.1440	99.3665	99.3818	0.00
02/01/2009	R208 On 06-August-09			Bond Future	7.1500	7.1440	99.3665	99.3818	0.00
02/01/2009	R209 On 05-February-09			Bond Future	6.7400	6.7420	96.1595	96.1831	5545.00
02/01/2009	R209 On 05-February-09			Bond Future	6.7400	6.7420	96.1595	96.1831	5545.00
02/01/2009	R209 On 05-February-09			Bond Future	6.7400	6.7420	96.1595	96.1831	5545.00
02/01/2009	R209 On 05-February-09			Bond Future	6.7400	6.7420	96.1595	96.1831	5545.00
02/01/2009	R209 On 05-February-09			Bond Future	6.7400	6.7420	96.1595	96.1831	5545.00
02/01/2009	R209 On 05-February-09			Bond Future	6.7400	6.7420	96.1595	96.1831	5545.00
02/01/2009	R209 On 05-February-09			Bond Future	6.7400	6.7420	96.1595	96.1831	5545.00
02/01/2009	R209 On 05-February-09			Bond Future	6.7400	6.7420	96.1595	96.1831	5545.00
02/01/2009	R209 On 07-May-09			Bond Future	6.6600	6.6550	95.6456	95.6695	0.00
02/01/2009	R209 On 07-May-09			Bond Future	6.6600	6.6550	95.6456	95.6695	0.00
02/01/2009	R209 On 07-May-09			Bond Future	6.6600	6.6550	95.6456	95.6695	0.00
02/01/2009	R209 On 07-May-09			Bond Future	6.6600	6.6550	95.6456	95.6695	0.00
02/01/2009	R209 On 07-May-09			Bond Future	6.6600	6.6550	95.6456	95.6695	0.00
02/01/2009	R209 On 07-May-09			Bond Future	6.6600	6.6550	95.6456	95.6695	0.00
02/01/2009	R209 On 07-May-09			Bond Future	6.6600	6.6550	95.6456	95.6695	0.00
02/01/2009	R209 On 06-August-09			Bond Future	6.6000	6.5990	97.9039	97.9280	0.00
02/01/2009	R209 On 06-August-09			Bond Future	6.6000	6.5990	97.9039	97.9280	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	R209 On 06-August-09			Bond Future	6.6000	6.5990	97.9039	97.9280	0.00
02/01/2009	R209 On 06-August-09			Bond Future	6.6000	6.5990	97.9039	97.9280	0.00
02/01/2009	R209 On 06-August-09			Bond Future	6.6000	6.5990	97.9039	97.9280	0.00
02/01/2009	R209 On 06-August-09			Bond Future	6.6000	6.5990	97.9039	97.9280	0.00
02/01/2009	R209 On 06-August-09			Bond Future	6.6000	6.5990	97.9039	97.9280	0.00
02/01/2009	R209 On 06-August-09			Bond Future	6.6000	6.5990	97.9039	97.9280	0.00
02/01/2009	TRT1 On 05-February-09			Index Future	302.4200	302.4800	302.4190	302.4800	0.00
02/01/2009	TRT1 On 05-February-09			Index Future	302.4200	302.4800	302.4190	302.4800	0.00
02/01/2009	TRT1 On 05-February-09			Index Future	302.4200	302.4800	302.4190	302.4800	0.00
02/01/2009	TRT1 On 05-February-09			Index Future	302.4200	302.4800	302.4190	302.4800	0.00
02/01/2009	TRT1 On 05-February-09			Index Future	302.4200	302.4800	302.4190	302.4800	0.00
02/01/2009	TRT1 On 05-February-09			Index Future	302.4200	302.4800	302.4190	302.4800	0.00
02/01/2009	TRT1 On 05-February-09			Index Future	302.4200	302.4800	302.4190	302.4800	0.00
02/01/2009	TRT1 On 05-February-09			Index Future	302.4200	302.4800	302.4190	302.4800	0.00
02/01/2009	TRT1 On 07-May-09			Index Future	310.6400	310.7010	310.6430	310.7010	0.00
02/01/2009	TRT1 On 07-May-09			Index Future	310.6400	310.7010	310.6430	310.7010	0.00
02/01/2009	TRT1 On 07-May-09			Index Future	310.6400	310.7010	310.6430	310.7010	0.00
02/01/2009	TRT1 On 07-May-09			Index Future	310.6400	310.7010	310.6430	310.7010	0.00
02/01/2009	TRT1 On 07-May-09			Index Future	310.6400	310.7010	310.6430	310.7010	0.00
02/01/2009	TRT1 On 07-May-09			Index Future	310.6400	310.7010	310.6430	310.7010	0.00
02/01/2009	TRT1 On 07-May-09			Index Future	310.6400	310.7010	310.6430	310.7010	0.00
02/01/2009	TRT1 On 07-May-09			Index Future	310.6400	310.7010	310.6430	310.7010	0.00
02/01/2009	TRT1 On 06-August-09			Index Future	318.1500	318.1930	318.1450	318.1930	100.00
02/01/2009	TRT1 On 06-August-09			Index Future	318.1500	318.1930	318.1450	318.1930	100.00
02/01/2009	TRT1 On 06-August-09			Index Future	318.1500	318.1930	318.1450	318.1930	100.00
02/01/2009	TRT1 On 06-August-09			Index Future	318.1500	318.1930	318.1450	318.1930	100.00
02/01/2009	TRT1 On 06-August-09			Index Future	318.1500	318.1930	318.1450	318.1930	100.00
02/01/2009	TRT1 On 06-August-09			Index Future	318.1500	318.1930	318.1450	318.1930	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
02/01/2009	TRT1 On 06-August-09			Index Future	318.1500	318.1930	318.1450	318.1930	100.00
02/01/2009	TRT1 On 06-August-09			Index Future	318.1500	318.1930	318.1450	318.1930	100.00
02/01/2009	ZAAD On 16-March-09			Currency Future	6.6900	6.5806	6.6863	6.5806	8550.00
02/01/2009	ZAAD On 16-March-09			Currency Future	6.6900	6.5806	6.6863	6.5806	8550.00
02/01/2009	ZAAD On 16-March-09			Currency Future	6.6900	6.5806	6.6863	6.5806	8550.00
02/01/2009	ZAAD On 16-March-09			Currency Future	6.6900	6.5806	6.6863	6.5806	8550.00
02/01/2009	ZAAD On 16-March-09			Currency Future	6.6900	6.5806	6.6863	6.5806	8550.00
02/01/2009	ZAAD On 16-March-09			Currency Future	6.6900	6.5806	6.6863	6.5806	8550.00
02/01/2009	ZAAD On 16-March-09			Currency Future	6.6900	6.5806	6.6863	6.5806	8550.00
02/01/2009	ZAAD On 12-June-09			Currency Future	6.7800	6.6768	6.7809	6.6768	820.00
02/01/2009	ZAAD On 12-June-09			Currency Future	6.7800	6.6768	6.7809	6.6768	820.00
02/01/2009	ZAAD On 12-June-09			Currency Future	6.7800	6.6768	6.7809	6.6768	820.00
02/01/2009	ZAAD On 12-June-09			Currency Future	6.7800	6.6768	6.7809	6.6768	820.00
02/01/2009	ZAAD On 12-June-09			Currency Future	6.7800	6.6768	6.7809	6.6768	820.00
02/01/2009	ZAAD On 12-June-09			Currency Future	6.7800	6.6768	6.7809	6.6768	820.00
02/01/2009	ZAAD On 12-June-09			Currency Future	6.7800	6.6768	6.7809	6.6768	820.00
02/01/2009	ZAAD On 12-June-09			Currency Future	6.7800	6.6768	6.7809	6.6768	820.00
02/01/2009	ZAAD On 14-September-09			Currency Future	6.8600	6.7556	6.8640	6.7556	0.00
02/01/2009	ZAAD On 14-September-09			Currency Future	6.8600	6.7556	6.8640	6.7556	0.00
02/01/2009	ZAAD On 14-September-09			Currency Future	6.8600	6.7556	6.8640	6.7556	0.00
02/01/2009	ZAAD On 14-September-09			Currency Future	6.8600	6.7556	6.8640	6.7556	0.00
02/01/2009	ZAAD On 14-September-09			Currency Future	6.8600	6.7556	6.8640	6.7556	0.00
02/01/2009	ZAAD On 14-September-09			Currency Future	6.8600	6.7556	6.8640	6.7556	0.00
02/01/2009	ZAAD On 14-September-09			Currency Future	6.8600	6.7556	6.8640	6.7556	0.00
02/01/2009	ZAAD On 14-September-09			Currency Future	6.8600	6.7556	6.8640	6.7556	0.00
02/01/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	588	529	588	529	0.00
02/01/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	474	524	474	524	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	549	494	549	494	0.00
02/01/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	535	589	535	589	0.00
02/01/2009	ZAAD On 16-March-09	9.00	Call	Currency Future	203	168	203	168	0.00
02/01/2009	ZAAD On 16-March-09	8.75	Call	Currency Future	203	168	203	168	0.00
02/01/2009	ZAAD On 16-March-09	8.50	Call	Currency Future	203	168	203	168	0.00
02/01/2009	ZAAD On 16-March-09	8.25	Call	Currency Future	203	168	203	168	0.00
02/01/2009	ZAAD On 16-March-09	7.75	Call	Currency Future	203	168	203	168	0.00
02/01/2009	ZAAD On 16-March-09	7.50	Call	Currency Future	203	168	203	168	0.00
02/01/2009	ZAAD On 16-March-09	7.25	Call	Currency Future	203	168	203	168	0.00
02/01/2009	ZAAD On 16-March-09	7.00	Call	Currency Future	203	168	203	168	0.00
02/01/2009	ZAAD On 16-March-09	8.00	Call	Currency Future	203	168	203	168	0.00
02/01/2009	ZAAD On 16-March-09	9.00	Put	Currency Future	467	537	467	537	0.00
02/01/2009	ZAAD On 16-March-09	8.75	Put	Currency Future	467	537	467	537	0.00
02/01/2009	ZAAD On 16-March-09	8.50	Put	Currency Future	467	537	467	537	0.00
02/01/2009	ZAAD On 16-March-09	8.25	Put	Currency Future	467	537	467	537	0.00
02/01/2009	ZAAD On 16-March-09	7.75	Put	Currency Future	467	537	467	537	0.00
02/01/2009	ZAAD On 16-March-09	7.50	Put	Currency Future	467	537	467	537	0.00
02/01/2009	ZAAD On 16-March-09	7.25	Put	Currency Future	467	537	467	537	0.00
02/01/2009	ZAAD On 16-March-09	7.00	Put	Currency Future	467	537	467	537	0.00
02/01/2009	ZAAD On 16-March-09	8.00	Put	Currency Future	467	537	467	537	0.00
02/01/2009	ZAAD On 12-June-09	9.00	Call	Currency Future	228	198	228	198	0.00
02/01/2009	ZAAD On 12-June-09	8.75	Call	Currency Future	228	198	228	198	0.00
02/01/2009	ZAAD On 12-June-09	8.50	Call	Currency Future	228	198	228	198	0.00
02/01/2009	ZAAD On 12-June-09	8.25	Call	Currency Future	228	198	228	198	0.00
02/01/2009	ZAAD On 12-June-09	8.00	Call	Currency Future	228	198	228	198	0.00
02/01/2009	ZAAD On 12-June-09	7.75	Call	Currency Future	228	198	228	198	0.00
02/01/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	228	198	228	198	0.00
02/01/2009	ZAAD On 12-June-09	7.00	Call	Currency Future	228	198	228	198	0.00
02/01/2009	ZAAD On 12-June-09	6.75	Call	Currency Future	228	198	228	198	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	ZAAD On 12-June-09	6.50	Call	Currency Future	228	198	228	198	0.00
02/01/2009	ZAAD On 12-June-09	6.25	Call	Currency Future	228	198	228	198	0.00
02/01/2009	ZAAD On 12-June-09	7.50	Call	Currency Future	228	198	228	198	0.00
02/01/2009	ZAAD On 12-June-09	9.00	Put	Currency Future	848	921	848	921	0.00
02/01/2009	ZAAD On 12-June-09	8.75	Put	Currency Future	848	921	848	921	0.00
02/01/2009	ZAAD On 12-June-09	8.50	Put	Currency Future	848	921	848	921	0.00
02/01/2009	ZAAD On 12-June-09	8.25	Put	Currency Future	848	921	848	921	0.00
02/01/2009	ZAAD On 12-June-09	8.00	Put	Currency Future	848	921	848	921	0.00
02/01/2009	ZAAD On 12-June-09	7.75	Put	Currency Future	848	921	848	921	0.00
02/01/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	848	921	848	921	0.00
02/01/2009	ZAAD On 12-June-09	7.00	Put	Currency Future	848	921	848	921	0.00
02/01/2009	ZAAD On 12-June-09	6.75	Put	Currency Future	848	921	848	921	0.00
02/01/2009	ZAAD On 12-June-09	6.50	Put	Currency Future	848	921	848	921	0.00
02/01/2009	ZAAD On 12-June-09	6.25	Put	Currency Future	848	921	848	921	0.00
02/01/2009	ZAAD On 12-June-09	7.50	Put	Currency Future	848	921	848	921	0.00
02/01/2009	ZAAD On 12-June-09	7.25	Call	Currency Future	479	423	479	423	0.00
02/01/2009	ZAAD On 12-June-09	7.25	Put	Currency Future	348	396	348	396	0.00
02/01/2009	ZAAD On 14-September-09	265.00	Call	Currency Future	398	356	398	356	0.00
02/01/2009	ZAAD On 14-September-09	265.00	Put	Currency Future	834	900	834	900	0.00
02/01/2009	ZAAD On 14-September-09	9.00	Call	Currency Future	671	606	671	606	0.00
02/01/2009	ZAAD On 14-September-09	9.00	Put	Currency Future	357	400	357	400	0.00
02/01/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	630	568	630	568	0.00
02/01/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	630	568	630	568	0.00
02/01/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	416	462	416	462	0.00
02/01/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	416	462	416	462	0.00
02/01/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	514	462	514	462	0.00
02/01/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	600	657	600	657	0.00
02/01/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	482	433	482	433	0.00
02/01/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	668	727	668	727	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	453	406	453	406	0.00
02/01/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	739	801	739	801	0.00
02/01/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	416	372	416	372	0.00
02/01/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	802	866	802	866	0.00