



Derivatives Weekly Statistics Report

From 2008/09/29 To 2008/10/03

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2008	\$ / R On 16-March-09			Currency Future	8.7700	8.7819	8.7723	8.7819	25985.00
03/10/2008	\$ / R On 16-March-09			Currency Future	8.7700	8.7819	8.7723	8.7819	25985.00
03/10/2008	\$ / R On 16-March-09			Currency Future	8.7700	8.7819	8.7723	8.7819	25985.00
03/10/2008	\$ / R On 16-March-09			Currency Future	8.7700	8.7819	8.7723	8.7819	25985.00
03/10/2008	\$ / R On 16-March-09			Currency Future	8.7700	8.7819	8.7723	8.7819	25985.00
03/10/2008	\$ / R On 16-March-09			Currency Future	8.7700	8.7819	8.7723	8.7819	25985.00
03/10/2008	\$ / R On 16-March-09			Currency Future	8.7700	8.7819	8.7723	8.7819	25985.00
03/10/2008	\$ / R On 12-June-09			Currency Future	8.9500	8.9570	8.9498	8.9570	2170.00
03/10/2008	\$ / R On 12-June-09			Currency Future	8.9500	8.9570	8.9498	8.9570	2170.00
03/10/2008	\$ / R On 12-June-09			Currency Future	8.9500	8.9570	8.9498	8.9570	2170.00
03/10/2008	\$ / R On 12-June-09			Currency Future	8.9500	8.9570	8.9498	8.9570	2170.00
03/10/2008	\$ / R On 12-June-09			Currency Future	8.9500	8.9570	8.9498	8.9570	2170.00
03/10/2008	\$ / R On 12-June-09			Currency Future	8.9500	8.9570	8.9498	8.9570	2170.00
03/10/2008	\$ / R On 12-June-09			Currency Future	8.9500	8.9570	8.9498	8.9570	2170.00
03/10/2008	\$ / R On 12-December-08			Currency Future	8.5900	8.5969	8.5854	8.5969	235596.00
03/10/2008	\$ / R On 12-December-08			Currency Future	8.5900	8.5969	8.5854	8.5969	235596.00
03/10/2008	\$ / R On 12-December-08			Currency Future	8.5900	8.5969	8.5854	8.5969	235596.00
03/10/2008	\$ / R On 12-December-08			Currency Future	8.5900	8.5969	8.5854	8.5969	235596.00
03/10/2008	\$ / R On 12-December-08			Currency Future	8.5900	8.5969	8.5854	8.5969	235596.00
03/10/2008	\$ / R On 12-December-08			Currency Future	8.5900	8.5969	8.5854	8.5969	235596.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2008	\$ / R On 12-December-08			Currency Future	8.5900	8.5969	8.5854	8.5969	235596.00
03/10/2008	\$ / R On 16-March-09	228.00	Call	Currency Future	475	484	475	484	0.00
03/10/2008	\$ / R On 16-March-09	228.00	Put	Currency Future	503	502	503	502	0.00
03/10/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	767	772	767	772	0.00
03/10/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	417	415	417	415	0.00
03/10/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	558	562	558	562	0.00
03/10/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	708	705	708	705	0.00
03/10/2008	£ / R On 16-March-09			Currency Future	15.4900	15.3773	15.4921	15.3773	12049.00
03/10/2008	£ / R On 16-March-09			Currency Future	15.4900	15.3773	15.4921	15.3773	12049.00
03/10/2008	£ / R On 16-March-09			Currency Future	15.4900	15.3773	15.4921	15.3773	12049.00
03/10/2008	£ / R On 16-March-09			Currency Future	15.4900	15.3773	15.4921	15.3773	12049.00
03/10/2008	£ / R On 16-March-09			Currency Future	15.4900	15.3773	15.4921	15.3773	12049.00
03/10/2008	£ / R On 16-March-09			Currency Future	15.4900	15.3773	15.4921	15.3773	12049.00
03/10/2008	£ / R On 16-March-09			Currency Future	15.4900	15.3773	15.4921	15.3773	12049.00
03/10/2008	£ / R On 12-June-09			Currency Future	15.7400	15.6215	15.7357	15.6215	1.00
03/10/2008	£ / R On 12-June-09			Currency Future	15.7400	15.6215	15.7357	15.6215	1.00
03/10/2008	£ / R On 12-June-09			Currency Future	15.7400	15.6215	15.7357	15.6215	1.00
03/10/2008	£ / R On 12-June-09			Currency Future	15.7400	15.6215	15.7357	15.6215	1.00
03/10/2008	£ / R On 12-June-09			Currency Future	15.7400	15.6215	15.7357	15.6215	1.00
03/10/2008	£ / R On 12-June-09			Currency Future	15.7400	15.6215	15.7357	15.6215	1.00
03/10/2008	£ / R On 12-June-09			Currency Future	15.7400	15.6215	15.7357	15.6215	1.00
03/10/2008	£ / R On 12-December-08			Currency Future	15.2200	15.1030	15.2236	15.1030	17007.00
03/10/2008	£ / R On 12-December-08			Currency Future	15.2200	15.1030	15.2236	15.1030	17007.00
03/10/2008	£ / R On 12-December-08			Currency Future	15.2200	15.1030	15.2236	15.1030	17007.00
03/10/2008	£ / R On 12-December-08			Currency Future	15.2200	15.1030	15.2236	15.1030	17007.00
03/10/2008	£ / R On 12-December-08			Currency Future	15.2200	15.1030	15.2236	15.1030	17007.00
03/10/2008	£ / R On 12-December-08			Currency Future	15.2200	15.1030	15.2236	15.1030	17007.00
03/10/2008	£ / R On 12-December-08			Currency Future	15.2200	15.1030	15.2236	15.1030	17007.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2008	£ / R On 12-December-08	7.50	Call	Currency Future	731	668	731	668	0.00
03/10/2008	£ / R On 12-December-08	7.50	Put	Currency Future	308	365	308	365	0.00
03/10/2008	€ / R On 16-March-09			Currency Future	12.1000	12.1246	12.1000	12.1246	12815.00
03/10/2008	€ / R On 16-March-09			Currency Future	12.1000	12.1246	12.1000	12.1246	12815.00
03/10/2008	€ / R On 16-March-09			Currency Future	12.1000	12.1246	12.1000	12.1246	12815.00
03/10/2008	€ / R On 16-March-09			Currency Future	12.1000	12.1246	12.1000	12.1246	12815.00
03/10/2008	€ / R On 16-March-09			Currency Future	12.1000	12.1246	12.1000	12.1246	12815.00
03/10/2008	€ / R On 16-March-09			Currency Future	12.1000	12.1246	12.1000	12.1246	12815.00
03/10/2008	€ / R On 16-March-09			Currency Future	12.1000	12.1246	12.1000	12.1246	12815.00
03/10/2008	€ / R On 12-June-09			Currency Future	12.3200	12.3369	12.3203	12.3369	50.00
03/10/2008	€ / R On 12-June-09			Currency Future	12.3200	12.3369	12.3203	12.3369	50.00
03/10/2008	€ / R On 12-June-09			Currency Future	12.3200	12.3369	12.3203	12.3369	50.00
03/10/2008	€ / R On 12-June-09			Currency Future	12.3200	12.3369	12.3203	12.3369	50.00
03/10/2008	€ / R On 12-June-09			Currency Future	12.3200	12.3369	12.3203	12.3369	50.00
03/10/2008	€ / R On 12-June-09			Currency Future	12.3200	12.3369	12.3203	12.3369	50.00
03/10/2008	€ / R On 12-June-09			Currency Future	12.3200	12.3369	12.3203	12.3369	50.00
03/10/2008	€ / R On 12-December-08			Currency Future	11.8600	11.8826	11.8583	11.8826	52118.00
03/10/2008	€ / R On 12-December-08			Currency Future	11.8600	11.8826	11.8583	11.8826	52118.00
03/10/2008	€ / R On 12-December-08			Currency Future	11.8600	11.8826	11.8583	11.8826	52118.00
03/10/2008	€ / R On 12-December-08			Currency Future	11.8600	11.8826	11.8583	11.8826	52118.00
03/10/2008	€ / R On 12-December-08			Currency Future	11.8600	11.8826	11.8583	11.8826	52118.00
03/10/2008	€ / R On 12-December-08			Currency Future	11.8600	11.8826	11.8583	11.8826	52118.00
03/10/2008	€ / R On 12-December-08			Currency Future	11.8600	11.8826	11.8583	11.8826	52118.00
03/10/2008	€ / R On 16-March-09	6.75	Call	Currency Future	475	480	475	480	0.00
03/10/2008	€ / R On 16-March-09	6.75	Put	Currency Future	975	956	975	956	0.00
03/10/2008	€ / R On 12-June-09	9.25	Call	Currency Future	613	614	613	614	0.00
03/10/2008	€ / R On 12-June-09	8.75	Call	Currency Future	613	614	613	614	0.00
03/10/2008	€ / R On 12-June-09	8.25	Call	Currency Future	613	614	613	614	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2008	€ / R On 12-June-09	7.50	Call	Currency Future	613	614	613	614	0.00
03/10/2008	€ / R On 12-June-09	7.25	Call	Currency Future	613	614	613	614	0.00
03/10/2008	€ / R On 12-June-09	7.00	Call	Currency Future	613	614	613	614	0.00
03/10/2008	€ / R On 12-June-09	9.00	Call	Currency Future	613	614	613	614	0.00
03/10/2008	€ / R On 12-June-09	8.50	Call	Currency Future	613	614	613	614	0.00
03/10/2008	€ / R On 12-June-09	8.00	Call	Currency Future	613	614	613	614	0.00
03/10/2008	€ / R On 12-June-09	7.75	Call	Currency Future	613	614	613	614	0.00
03/10/2008	€ / R On 12-June-09	9.25	Put	Currency Future	1193	1177	1193	1177	0.00
03/10/2008	€ / R On 12-June-09	8.75	Put	Currency Future	1193	1177	1193	1177	0.00
03/10/2008	€ / R On 12-June-09	8.25	Put	Currency Future	1193	1177	1193	1177	0.00
03/10/2008	€ / R On 12-June-09	7.50	Put	Currency Future	1193	1177	1193	1177	0.00
03/10/2008	€ / R On 12-June-09	7.25	Put	Currency Future	1193	1177	1193	1177	0.00
03/10/2008	€ / R On 12-June-09	7.00	Put	Currency Future	1193	1177	1193	1177	0.00
03/10/2008	€ / R On 12-June-09	9.00	Put	Currency Future	1193	1177	1193	1177	0.00
03/10/2008	€ / R On 12-June-09	8.50	Put	Currency Future	1193	1177	1193	1177	0.00
03/10/2008	€ / R On 12-June-09	8.00	Put	Currency Future	1193	1177	1193	1177	0.00
03/10/2008	€ / R On 12-June-09	7.75	Put	Currency Future	1193	1177	1193	1177	0.00
03/10/2008	€ / R On 12-December-08	9.25	Call	Currency Future	212	228	212	228	0.00
03/10/2008	€ / R On 12-December-08	9.00	Call	Currency Future	212	228	212	228	0.00
03/10/2008	€ / R On 12-December-08	8.75	Call	Currency Future	212	228	212	228	0.00
03/10/2008	€ / R On 12-December-08	8.50	Call	Currency Future	212	228	212	228	0.00
03/10/2008	€ / R On 12-December-08	8.25	Call	Currency Future	212	228	212	228	0.00
03/10/2008	€ / R On 12-December-08	7.75	Call	Currency Future	212	228	212	228	0.00
03/10/2008	€ / R On 12-December-08	7.50	Call	Currency Future	212	228	212	228	0.00
03/10/2008	€ / R On 12-December-08	7.25	Call	Currency Future	212	228	212	228	0.00
03/10/2008	€ / R On 12-December-08	7.00	Call	Currency Future	212	228	212	228	0.00
03/10/2008	€ / R On 12-December-08	6.75	Call	Currency Future	212	228	212	228	0.00
03/10/2008	€ / R On 12-December-08	8.00	Call	Currency Future	212	228	212	228	0.00
03/10/2008	€ / R On 12-December-08	9.25	Put	Currency Future	854	846	854	846	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2008	€ / R On 12-December-08	9.00	Put	Currency Future	854	846	854	846	0.00
03/10/2008	€ / R On 12-December-08	8.75	Put	Currency Future	854	846	854	846	0.00
03/10/2008	€ / R On 12-December-08	8.50	Put	Currency Future	854	846	854	846	0.00
03/10/2008	€ / R On 12-December-08	8.25	Put	Currency Future	854	846	854	846	0.00
03/10/2008	€ / R On 12-December-08	7.75	Put	Currency Future	854	846	854	846	0.00
03/10/2008	€ / R On 12-December-08	7.50	Put	Currency Future	854	846	854	846	0.00
03/10/2008	€ / R On 12-December-08	7.25	Put	Currency Future	854	846	854	846	0.00
03/10/2008	€ / R On 12-December-08	7.00	Put	Currency Future	854	846	854	846	0.00
03/10/2008	€ / R On 12-December-08	6.75	Put	Currency Future	854	846	854	846	0.00
03/10/2008	€ / R On 12-December-08	8.00	Put	Currency Future	854	846	854	846	0.00
03/10/2008	ALBI On 05-February-09			Index Future	281.9500	282.2150	281.9530	282.2150	0.00
03/10/2008	ALBI On 05-February-09			Index Future	281.9500	282.2150	281.9530	282.2150	0.00
03/10/2008	ALBI On 05-February-09			Index Future	281.9500	282.2150	281.9530	282.2150	0.00
03/10/2008	ALBI On 05-February-09			Index Future	281.9500	282.2150	281.9530	282.2150	0.00
03/10/2008	ALBI On 05-February-09			Index Future	281.9500	282.2150	281.9530	282.2150	0.00
03/10/2008	ALBI On 05-February-09			Index Future	281.9500	282.2150	281.9530	282.2150	0.00
03/10/2008	ALBI On 05-February-09			Index Future	281.9500	282.2150	281.9530	282.2150	0.00
03/10/2008	ALBI On 07-May-09			Index Future	290.2500	291.1700	290.2500	291.1700	0.00
03/10/2008	ALBI On 07-May-09			Index Future	290.2500	291.1700	290.2500	291.1700	0.00
03/10/2008	ALBI On 07-May-09			Index Future	290.2500	291.1700	290.2500	291.1700	0.00
03/10/2008	ALBI On 07-May-09			Index Future	290.2500	291.1700	290.2500	291.1700	0.00
03/10/2008	ALBI On 07-May-09			Index Future	290.2500	291.1700	290.2500	291.1700	0.00
03/10/2008	ALBI On 07-May-09			Index Future	290.2500	291.1700	290.2500	291.1700	0.00
03/10/2008	ALBI On 07-May-09			Index Future	290.2500	291.1700	290.2500	291.1700	0.00
03/10/2008	ALBI On 06-November-08			Index Future	273.6900	273.9390	273.6850	273.9390	661.00
03/10/2008	ALBI On 06-November-08			Index Future	273.6900	273.9390	273.6850	273.9390	661.00
03/10/2008	ALBI On 06-November-08			Index Future	273.6900	273.9390	273.6850	273.9390	661.00
03/10/2008	ALBI On 06-November-08			Index Future	273.6900	273.9390	273.6850	273.9390	661.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2008	ALBI On 06-November-08			Index Future	273.6900	273.9390	273.6850	273.9390	661.00
03/10/2008	ALBI On 06-November-08			Index Future	273.6900	273.9390	273.6850	273.9390	661.00
03/10/2008	ALBI On 06-November-08			Index Future	273.6900	273.9390	273.6850	273.9390	661.00
03/10/2008	CRD1 On 05-February-09			Index Future	118.9300	119.0390	118.9270	119.0390	0.00
03/10/2008	CRD1 On 05-February-09			Index Future	118.9300	119.0390	118.9270	119.0390	0.00
03/10/2008	CRD1 On 05-February-09			Index Future	118.9300	119.0390	118.9270	119.0390	0.00
03/10/2008	CRD1 On 05-February-09			Index Future	118.9300	119.0390	118.9270	119.0390	0.00
03/10/2008	CRD1 On 05-February-09			Index Future	118.9300	119.0390	118.9270	119.0390	0.00
03/10/2008	CRD1 On 05-February-09			Index Future	118.9300	119.0390	118.9270	119.0390	0.00
03/10/2008	CRD1 On 05-February-09			Index Future	118.9300	119.0390	118.9270	119.0390	0.00
03/10/2008	CRD1 On 07-May-09			Index Future	122.3900	122.4990	122.3850	122.4990	0.00
03/10/2008	CRD1 On 07-May-09			Index Future	122.3900	122.4990	122.3850	122.4990	0.00
03/10/2008	CRD1 On 07-May-09			Index Future	122.3900	122.4990	122.3850	122.4990	0.00
03/10/2008	CRD1 On 07-May-09			Index Future	122.3900	122.4990	122.3850	122.4990	0.00
03/10/2008	CRD1 On 07-May-09			Index Future	122.3900	122.4990	122.3850	122.4990	0.00
03/10/2008	CRD1 On 07-May-09			Index Future	122.3900	122.4990	122.3850	122.4990	0.00
03/10/2008	CRD1 On 07-May-09			Index Future	122.3900	122.4990	122.3850	122.4990	0.00
03/10/2008	CRD1 On 06-November-08			Index Future	115.5200	115.6250	115.5150	115.6250	6.00
03/10/2008	CRD1 On 06-November-08			Index Future	115.5200	115.6250	115.5150	115.6250	6.00
03/10/2008	CRD1 On 06-November-08			Index Future	115.5200	115.6250	115.5150	115.6250	6.00
03/10/2008	CRD1 On 06-November-08			Index Future	115.5200	115.6250	115.5150	115.6250	6.00
03/10/2008	CRD1 On 06-November-08			Index Future	115.5200	115.6250	115.5150	115.6250	6.00
03/10/2008	CRD1 On 06-November-08			Index Future	115.5200	115.6250	115.5150	115.6250	6.00
03/10/2008	CRD1 On 06-November-08			Index Future	115.5200	115.6250	115.5150	115.6250	6.00
03/10/2008	GOVI On 05-February-09			jGovi	283.5700	283.8460	283.5690	283.8460	254.00
03/10/2008	GOVI On 05-February-09			jGovi	283.5700	283.8460	283.5690	283.8460	254.00
03/10/2008	GOVI On 05-February-09			jGovi	283.5700	283.8460	283.5690	283.8460	254.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2008	GOVI On 05-February-09			jGovi	283.5700	283.8460	283.5690	283.8460	254.00
03/10/2008	GOVI On 05-February-09			jGovi	283.5700	283.8460	283.5690	283.8460	254.00
03/10/2008	GOVI On 05-February-09			jGovi	283.5700	283.8460	283.5690	283.8460	254.00
03/10/2008	GOVI On 05-February-09			jGovi	283.5700	283.8460	283.5690	283.8460	254.00
03/10/2008	GOVI On 07-May-09			jGovi	291.8100	292.0970	291.8140	292.0970	0.00
03/10/2008	GOVI On 07-May-09			jGovi	291.8100	292.0970	291.8140	292.0970	0.00
03/10/2008	GOVI On 07-May-09			jGovi	291.8100	292.0970	291.8140	292.0970	0.00
03/10/2008	GOVI On 07-May-09			jGovi	291.8100	292.0970	291.8140	292.0970	0.00
03/10/2008	GOVI On 07-May-09			jGovi	291.8100	292.0970	291.8140	292.0970	0.00
03/10/2008	GOVI On 07-May-09			jGovi	291.8100	292.0970	291.8140	292.0970	0.00
03/10/2008	GOVI On 07-May-09			jGovi	291.8100	292.0970	291.8140	292.0970	0.00
03/10/2008	GOVI On 06-November-08			jGovi	275.4300	275.7050	275.4340	275.7050	150.00
03/10/2008	GOVI On 06-November-08			jGovi	275.4300	275.7050	275.4340	275.7050	150.00
03/10/2008	GOVI On 06-November-08			jGovi	275.4300	275.7050	275.4340	275.7050	150.00
03/10/2008	GOVI On 06-November-08			jGovi	275.4300	275.7050	275.4340	275.7050	150.00
03/10/2008	GOVI On 06-November-08			jGovi	275.4300	275.7050	275.4340	275.7050	150.00
03/10/2008	GOVI On 06-November-08			jGovi	275.4300	275.7050	275.4340	275.7050	150.00
03/10/2008	GOVI On 06-November-08			jGovi	275.4300	275.7050	275.4340	275.7050	150.00
03/10/2008	ILBI On 05-February-09			Index Future	337.9800	337.9810	337.9810	337.9810	0.00
03/10/2008	ILBI On 05-February-09			Index Future	337.9800	337.9810	337.9810	337.9810	0.00
03/10/2008	ILBI On 05-February-09			Index Future	337.9800	337.9810	337.9810	337.9810	0.00
03/10/2008	ILBI On 05-February-09			Index Future	337.9800	337.9810	337.9810	337.9810	0.00
03/10/2008	ILBI On 05-February-09			Index Future	337.9800	337.9810	337.9810	337.9810	0.00
03/10/2008	ILBI On 05-February-09			Index Future	337.9800	337.9810	337.9810	337.9810	0.00
03/10/2008	ILBI On 05-February-09			Index Future	337.9800	337.9810	337.9810	337.9810	0.00
03/10/2008	ILBI On 07-May-09			Index Future	348.3400	348.4490	348.3380	348.4490	0.00
03/10/2008	ILBI On 07-May-09			Index Future	348.3400	348.4490	348.3380	348.4490	0.00
03/10/2008	ILBI On 07-May-09			Index Future	348.3400	348.4490	348.3380	348.4490	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2008	ILBI On 07-May-09			Index Future	348.3400	348.4490	348.3380	348.4490	0.00
03/10/2008	ILBI On 07-May-09			Index Future	348.3400	348.4490	348.3380	348.4490	0.00
03/10/2008	ILBI On 07-May-09			Index Future	348.3400	348.4490	348.3380	348.4490	0.00
03/10/2008	ILBI On 07-May-09			Index Future	348.3400	348.4490	348.3380	348.4490	0.00
03/10/2008	ILBI On 06-November-08			Index Future	328.3900	328.3940	328.3940	328.3940	1.00
03/10/2008	ILBI On 06-November-08			Index Future	328.3900	328.3940	328.3940	328.3940	1.00
03/10/2008	ILBI On 06-November-08			Index Future	328.3900	328.3940	328.3940	328.3940	1.00
03/10/2008	ILBI On 06-November-08			Index Future	328.3900	328.3940	328.3940	328.3940	1.00
03/10/2008	ILBI On 06-November-08			Index Future	328.3900	328.3940	328.3940	328.3940	1.00
03/10/2008	ILBI On 06-November-08			Index Future	328.3900	328.3940	328.3940	328.3940	1.00
03/10/2008	J153 On 31-August-10			jSwap	10.8400	10.7840	0.0589	0.0579	0.00
03/10/2008	J153 On 31-August-10			jSwap	10.8400	10.7840	0.0589	0.0579	0.00
03/10/2008	J153 On 31-August-10			jSwap	10.8400	10.7840	0.0589	0.0579	0.00
03/10/2008	J153 On 31-August-10			jSwap	10.8400	10.7840	0.0589	0.0579	0.00
03/10/2008	J153 On 31-August-10			jSwap	10.8400	10.7840	0.0589	0.0579	0.00
03/10/2008	J153 On 31-August-10			jSwap	10.8400	10.7840	0.0589	0.0579	0.00
03/10/2008	J153 On 31-August-10			jSwap	10.8400	10.7840	0.0589	0.0579	0.00
03/10/2008	J157 On 15-September-15			jSwap	9.5600	9.5490	0.0153	0.0149	0.00
03/10/2008	J157 On 15-September-15			jSwap	9.5600	9.5490	0.0153	0.0149	0.00
03/10/2008	J157 On 15-September-15			jSwap	9.5600	9.5490	0.0153	0.0149	0.00
03/10/2008	J157 On 15-September-15			jSwap	9.5600	9.5490	0.0153	0.0149	0.00
03/10/2008	J157 On 15-September-15			jSwap	9.5600	9.5490	0.0153	0.0149	0.00
03/10/2008	J157 On 15-September-15			jSwap	9.5600	9.5490	0.0153	0.0149	0.00
03/10/2008	J157 On 15-September-15			jSwap	9.5600	9.5490	0.0153	0.0149	0.00
03/10/2008	J186 On 21-December-26			jSwap	8.8000	8.8090	0.1189	0.1193	0.00
03/10/2008	J186 On 21-December-26			jSwap	8.8000	8.8090	0.1189	0.1193	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2008	J186 On 21-December-26			jSwap	8.8000	8.8090	0.1189	0.1193	0.00
03/10/2008	J186 On 21-December-26			jSwap	8.8000	8.8090	0.1189	0.1193	0.00
03/10/2008	J186 On 21-December-26			jSwap	8.8000	8.8090	0.1189	0.1193	0.00
03/10/2008	J186 On 21-December-26			jSwap	8.8000	8.8090	0.1189	0.1193	0.00
03/10/2008	J186 On 21-December-26			jSwap	8.8000	8.8090	0.1189	0.1193	0.00
03/10/2008	J201 On 22-December-14			jSwap	9.7700	9.7560	0.1095	0.1089	0.00
03/10/2008	J201 On 22-December-14			jSwap	9.7700	9.7560	0.1095	0.1089	0.00
03/10/2008	J201 On 22-December-14			jSwap	9.7700	9.7560	0.1095	0.1089	0.00
03/10/2008	J201 On 22-December-14			jSwap	9.7700	9.7560	0.1095	0.1089	0.00
03/10/2008	J201 On 22-December-14			jSwap	9.7700	9.7560	0.1095	0.1089	0.00
03/10/2008	J201 On 22-December-14			jSwap	9.7700	9.7560	0.1095	0.1089	0.00
03/10/2008	J201 On 22-December-14			jSwap	9.7700	9.7560	0.1095	0.1089	0.00
03/10/2008	J203 On 15-September-17			jSwap	9.4000	9.3850	0.1130	0.1122	0.00
03/10/2008	J203 On 15-September-17			jSwap	9.4000	9.3850	0.1130	0.1122	0.00
03/10/2008	J203 On 15-September-17			jSwap	9.4000	9.3850	0.1130	0.1122	0.00
03/10/2008	J203 On 15-September-17			jSwap	9.4000	9.3850	0.1130	0.1122	0.00
03/10/2008	J203 On 15-September-17			jSwap	9.4000	9.3850	0.1130	0.1122	0.00
03/10/2008	J203 On 15-September-17			jSwap	9.4000	9.3850	0.1130	0.1122	0.00
03/10/2008	J203 On 15-September-17			jSwap	9.4000	9.3850	0.1130	0.1122	0.00
03/10/2008	J204 On 21-December-18			jSwap	9.4100	9.4090	0.1281	0.1280	0.00
03/10/2008	J204 On 21-December-18			jSwap	9.4100	9.4090	0.1281	0.1280	0.00
03/10/2008	J204 On 21-December-18			jSwap	9.4100	9.4090	0.1281	0.1280	0.00
03/10/2008	J204 On 21-December-18			jSwap	9.4100	9.4090	0.1281	0.1280	0.00
03/10/2008	J204 On 21-December-18			jSwap	9.4100	9.4090	0.1281	0.1280	0.00
03/10/2008	J204 On 21-December-18			jSwap	9.4100	9.4090	0.1281	0.1280	0.00
03/10/2008	J204 On 21-December-18			jSwap	9.4100	9.4090	0.1281	0.1280	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2008	JFRA On 07-May-09			JFra	11.0400	10.9730	0.0268	0.0266	0.00
03/10/2008	JFRA On 06-August-09			JFra	10.3500	10.2570	0.0251	0.0249	0.00
03/10/2008	JFRA On 06-August-09			JFra	10.3500	10.2570	0.0251	0.0249	0.00
03/10/2008	JFRA On 06-August-09			JFra	10.3500	10.2570	0.0251	0.0249	0.00
03/10/2008	JFRA On 06-August-09			JFra	10.3500	10.2570	0.0251	0.0249	0.00
03/10/2008	JFRA On 06-August-09			JFra	10.3500	10.2570	0.0251	0.0249	0.00
03/10/2008	JFRA On 06-August-09			JFra	10.3500	10.2570	0.0251	0.0249	0.00
03/10/2008	JFRA On 06-August-09			JFra	10.3500	10.2570	0.0251	0.0249	0.00
03/10/2008	JFRA On 06-November-08			JFra	12.0600	12.0440	0.0292	0.0292	0.00
03/10/2008	JFRA On 06-November-08			JFra	12.0600	12.0440	0.0292	0.0292	0.00
03/10/2008	JFRA On 06-November-08			JFra	12.0600	12.0440	0.0292	0.0292	0.00
03/10/2008	JFRA On 06-November-08			JFra	12.0600	12.0440	0.0292	0.0292	0.00
03/10/2008	JFRA On 06-November-08			JFra	12.0600	12.0440	0.0292	0.0292	0.00
03/10/2008	JFRA On 06-November-08			JFra	12.0600	12.0440	0.0292	0.0292	0.00
03/10/2008	JFRA On 06-November-08			JFra	12.0600	12.0440	0.0292	0.0292	0.00
03/10/2008	JFRA On 05-November-09			JFra	9.9800	9.8700	0.0243	0.0240	0.00
03/10/2008	JFRA On 05-November-09			JFra	9.9800	9.8700	0.0243	0.0240	0.00
03/10/2008	JFRA On 05-November-09			JFra	9.9800	9.8700	0.0243	0.0240	0.00
03/10/2008	JFRA On 05-November-09			JFra	9.9800	9.8700	0.0243	0.0240	0.00
03/10/2008	JFRA On 05-November-09			JFra	9.9800	9.8700	0.0243	0.0240	0.00
03/10/2008	JFRA On 05-November-09			JFra	9.9800	9.8700	0.0243	0.0240	0.00
03/10/2008	JFRA On 05-November-09			JFra	9.9800	9.8700	0.0243	0.0240	0.00
03/10/2008	JN02 On 05-February-09			JNote	10.0600	9.9930	0.1791	0.1779	0.00
03/10/2008	JN02 On 05-February-09			JNote	10.0600	9.9930	0.1791	0.1779	0.00
03/10/2008	JN02 On 05-February-09			JNote	10.0600	9.9930	0.1791	0.1779	0.00
03/10/2008	JN02 On 05-February-09			JNote	10.0600	9.9930	0.1791	0.1779	0.00
03/10/2008	JN02 On 05-February-09			JNote	10.0600	9.9930	0.1791	0.1779	0.00
03/10/2008	JN02 On 05-February-09			JNote	10.0600	9.9930	0.1791	0.1779	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2008	JN02 On 05-February-09			jNote	10.0600	9.9930	0.1791	0.1779	0.00
03/10/2008	JN02 On 07-May-09			jNote	9.7200	9.6490	0.1738	0.1726	0.00
03/10/2008	JN02 On 07-May-09			jNote	9.7200	9.6490	0.1738	0.1726	0.00
03/10/2008	JN02 On 07-May-09			jNote	9.7200	9.6490	0.1738	0.1726	0.00
03/10/2008	JN02 On 07-May-09			jNote	9.7200	9.6490	0.1738	0.1726	0.00
03/10/2008	JN02 On 07-May-09			jNote	9.7200	9.6490	0.1738	0.1726	0.00
03/10/2008	JN02 On 07-May-09			jNote	9.7200	9.6490	0.1738	0.1726	0.00
03/10/2008	JN02 On 07-May-09			jNote	9.7200	9.6490	0.1738	0.1726	0.00
03/10/2008	JN02 On 06-November-08			jNote	10.4500	10.3790	0.1850	0.1839	0.00
03/10/2008	JN02 On 06-November-08			jNote	10.4500	10.3790	0.1850	0.1839	0.00
03/10/2008	JN02 On 06-November-08			jNote	10.4500	10.3790	0.1850	0.1839	0.00
03/10/2008	JN02 On 06-November-08			jNote	10.4500	10.3790	0.1850	0.1839	0.00
03/10/2008	JN02 On 06-November-08			jNote	10.4500	10.3790	0.1850	0.1839	0.00
03/10/2008	JN02 On 06-November-08			jNote	10.4500	10.3790	0.1850	0.1839	0.00
03/10/2008	JN02 On 06-November-08			jNote	10.4500	10.3790	0.1850	0.1839	0.00
03/10/2008	JN05 On 05-February-09			jNote	9.3900	9.3680	0.3687	0.3683	0.00
03/10/2008	JN05 On 05-February-09			jNote	9.3900	9.3680	0.3687	0.3683	0.00
03/10/2008	JN05 On 05-February-09			jNote	9.3900	9.3680	0.3687	0.3683	0.00
03/10/2008	JN05 On 05-February-09			jNote	9.3900	9.3680	0.3687	0.3683	0.00
03/10/2008	JN05 On 05-February-09			jNote	9.3900	9.3680	0.3687	0.3683	0.00
03/10/2008	JN05 On 05-February-09			jNote	9.3900	9.3680	0.3687	0.3683	0.00
03/10/2008	JN05 On 05-February-09			jNote	9.3900	9.3680	0.3687	0.3683	0.00
03/10/2008	JN05 On 07-May-09			jNote	9.2200	9.1990	0.3631	0.3627	0.00
03/10/2008	JN05 On 07-May-09			jNote	9.2200	9.1990	0.3631	0.3627	0.00
03/10/2008	JN05 On 07-May-09			jNote	9.2200	9.1990	0.3631	0.3627	0.00
03/10/2008	JN05 On 07-May-09			jNote	9.2200	9.1990	0.3631	0.3627	0.00
03/10/2008	JN05 On 07-May-09			jNote	9.2200	9.1990	0.3631	0.3627	0.00
03/10/2008	JN05 On 07-May-09			jNote	9.2200	9.1990	0.3631	0.3627	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2008	JN05 On 07-May-09			jNote	9.2200	9.1990	0.3631	0.3627	0.00
03/10/2008	JN05 On 07-November-08			jNote	9.4100	9.3860	0.3537	0.3531	0.00
03/10/2008	JN05 On 07-November-08			jNote	9.4100	9.3860	0.3537	0.3531	0.00
03/10/2008	JN05 On 07-November-08			jNote	9.4100	9.3860	0.3537	0.3531	0.00
03/10/2008	JN05 On 07-November-08			jNote	9.4100	9.3860	0.3537	0.3531	0.00
03/10/2008	JN05 On 07-November-08			jNote	9.4100	9.3860	0.3537	0.3531	0.00
03/10/2008	JN05 On 07-November-08			jNote	9.4100	9.3860	0.3537	0.3531	0.00
03/10/2008	JN05 On 07-November-08			jNote	9.4100	9.3860	0.3537	0.3531	0.00
03/10/2008	JN10 On 05-February-09			jNote	9.0200	9.0120	0.5839	0.5840	0.00
03/10/2008	JN10 On 05-February-09			jNote	9.0200	9.0120	0.5839	0.5840	0.00
03/10/2008	JN10 On 05-February-09			jNote	9.0200	9.0120	0.5839	0.5840	0.00
03/10/2008	JN10 On 05-February-09			jNote	9.0200	9.0120	0.5839	0.5840	0.00
03/10/2008	JN10 On 05-February-09			jNote	9.0200	9.0120	0.5839	0.5840	0.00
03/10/2008	JN10 On 05-February-09			jNote	9.0200	9.0120	0.5839	0.5840	0.00
03/10/2008	JN10 On 05-February-09			jNote	9.0200	9.0120	0.5839	0.5840	0.00
03/10/2008	JN10 On 07-May-09			jNote	8.9000	8.8940	0.5794	0.5795	0.00
03/10/2008	JN10 On 07-May-09			jNote	8.9000	8.8940	0.5794	0.5795	0.00
03/10/2008	JN10 On 07-May-09			jNote	8.9000	8.8940	0.5794	0.5795	0.00
03/10/2008	JN10 On 07-May-09			jNote	8.9000	8.8940	0.5794	0.5795	0.00
03/10/2008	JN10 On 07-May-09			jNote	8.9000	8.8940	0.5794	0.5795	0.00
03/10/2008	JN10 On 07-May-09			jNote	8.9000	8.8940	0.5794	0.5795	0.00
03/10/2008	JN10 On 07-May-09			jNote	8.9000	8.8940	0.5794	0.5795	0.00
03/10/2008	JN10 On 07-May-09			jNote	8.9000	8.8940	0.5794	0.5795	0.00
03/10/2008	JN10 On 07-November-08			jNote	9.0800	9.0720	0.5777	0.5774	0.00
03/10/2008	JN10 On 07-November-08			jNote	9.0800	9.0720	0.5777	0.5774	0.00
03/10/2008	JN10 On 07-November-08			jNote	9.0800	9.0720	0.5777	0.5774	0.00
03/10/2008	JN10 On 07-November-08			jNote	9.0800	9.0720	0.5777	0.5774	0.00
03/10/2008	JN10 On 07-November-08			jNote	9.0800	9.0720	0.5777	0.5774	0.00
03/10/2008	JN10 On 07-November-08			jNote	9.0800	9.0720	0.5777	0.5774	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2008	JN10 On 07-November-08			jNote	9.0800	9.0720	0.5777	0.5774	0.00
03/10/2008	JROD On 31-October-08			jRod	11.8500	11.8440	0.0105	0.0099	0.00
03/10/2008	JROD On 31-October-08			jRod	11.8500	11.8440	0.0105	0.0099	0.00
03/10/2008	JROD On 31-October-08			jRod	11.8500	11.8440	0.0105	0.0099	0.00
03/10/2008	JROD On 31-October-08			jRod	11.8500	11.8440	0.0105	0.0099	0.00
03/10/2008	JROD On 31-October-08			jRod	11.8500	11.8440	0.0105	0.0099	0.00
03/10/2008	JROD On 31-October-08			jRod	11.8500	11.8440	0.0105	0.0099	0.00
03/10/2008	JROD On 31-October-08			jRod	11.8500	11.8440	0.0105	0.0099	0.00
03/10/2008	JROD On 28-November-08			jRod	11.9800	11.9630	0.0107	0.0100	0.00
03/10/2008	JROD On 28-November-08			jRod	11.9800	11.9630	0.0107	0.0100	0.00
03/10/2008	JROD On 28-November-08			jRod	11.9800	11.9630	0.0107	0.0100	0.00
03/10/2008	JROD On 28-November-08			jRod	11.9800	11.9630	0.0107	0.0100	0.00
03/10/2008	JROD On 28-November-08			jRod	11.9800	11.9630	0.0107	0.0100	0.00
03/10/2008	JROD On 28-November-08			jRod	11.9800	11.9630	0.0107	0.0100	0.00
03/10/2008	JROD On 28-November-08			jRod	11.9800	11.9630	0.0107	0.0100	0.00
03/10/2008	JROD On 28-November-08			jRod	11.9800	11.9630	0.0107	0.0100	0.00
03/10/2008	JROD On 31-December-08			jRod	12.1700	12.1390	0.0111	0.0104	0.00
03/10/2008	JROD On 31-December-08			jRod	12.1700	12.1390	0.0111	0.0104	0.00
03/10/2008	JROD On 31-December-08			jRod	12.1700	12.1390	0.0111	0.0104	0.00
03/10/2008	JROD On 31-December-08			jRod	12.1700	12.1390	0.0111	0.0104	0.00
03/10/2008	JROD On 31-December-08			jRod	12.1700	12.1390	0.0111	0.0104	0.00
03/10/2008	JROD On 31-December-08			jRod	12.1700	12.1390	0.0111	0.0104	0.00
03/10/2008	JROD On 31-December-08			jRod	12.1700	12.1390	0.0111	0.0104	0.00
03/10/2008	OTH1 On 05-February-09			Index Future	271.9700	272.1800	271.9690	272.1800	0.00
03/10/2008	OTH1 On 05-February-09			Index Future	271.9700	272.1800	271.9690	272.1800	0.00
03/10/2008	OTH1 On 05-February-09			Index Future	271.9700	272.1800	271.9690	272.1800	0.00
03/10/2008	OTH1 On 05-February-09			Index Future	271.9700	272.1800	271.9690	272.1800	0.00
03/10/2008	OTH1 On 05-February-09			Index Future	271.9700	272.1800	271.9690	272.1800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2008	OTH1 On 05-February-09			Index Future	271.9700	272.1800	271.9690	272.1800	0.00
03/10/2008	OTH1 On 05-February-09			Index Future	271.9700	272.1800	271.9690	272.1800	0.00
03/10/2008	OTH1 On 07-May-09			Index Future	279.8800	280.0920	279.8760	280.0920	0.00
03/10/2008	OTH1 On 07-May-09			Index Future	279.8800	280.0920	279.8760	280.0920	0.00
03/10/2008	OTH1 On 07-May-09			Index Future	279.8800	280.0920	279.8760	280.0920	0.00
03/10/2008	OTH1 On 07-May-09			Index Future	279.8800	280.0920	279.8760	280.0920	0.00
03/10/2008	OTH1 On 07-May-09			Index Future	279.8800	280.0920	279.8760	280.0920	0.00
03/10/2008	OTH1 On 07-May-09			Index Future	279.8800	280.0920	279.8760	280.0920	0.00
03/10/2008	OTH1 On 07-May-09			Index Future	279.8800	280.0920	279.8760	280.0920	0.00
03/10/2008	OTH1 On 06-November-08			Index Future	264.1700	264.3730	264.1670	264.3730	9.00
03/10/2008	OTH1 On 06-November-08			Index Future	264.1700	264.3730	264.1670	264.3730	9.00
03/10/2008	OTH1 On 06-November-08			Index Future	264.1700	264.3730	264.1670	264.3730	9.00
03/10/2008	OTH1 On 06-November-08			Index Future	264.1700	264.3730	264.1670	264.3730	9.00
03/10/2008	OTH1 On 06-November-08			Index Future	264.1700	264.3730	264.1670	264.3730	9.00
03/10/2008	OTH1 On 06-November-08			Index Future	264.1700	264.3730	264.1670	264.3730	9.00
03/10/2008	OTH1 On 06-November-08			Index Future	264.1700	264.3730	264.1670	264.3730	9.00
03/10/2008	R153 On 05-February-09			Bond Future	8.9300	8.8600	111.6164	111.7153	3.00
03/10/2008	R153 On 05-February-09			Bond Future	8.9300	8.8600	111.6164	111.7153	3.00
03/10/2008	R153 On 05-February-09			Bond Future	8.9300	8.8600	111.6164	111.7153	3.00
03/10/2008	R153 On 05-February-09			Bond Future	8.9300	8.8600	111.6164	111.7153	3.00
03/10/2008	R153 On 05-February-09			Bond Future	8.9300	8.8600	111.6164	111.7153	3.00
03/10/2008	R153 On 05-February-09			Bond Future	8.9300	8.8600	111.6164	111.7153	3.00
03/10/2008	R153 On 05-February-09			Bond Future	8.9300	8.8600	111.6164	111.7153	3.00
03/10/2008	R153 On 07-May-09			Bond Future	8.3300	8.2530	108.1946	108.2944	0.00
03/10/2008	R153 On 07-May-09			Bond Future	8.3300	8.2530	108.1946	108.2944	0.00
03/10/2008	R153 On 07-May-09			Bond Future	8.3300	8.2530	108.1946	108.2944	0.00
03/10/2008	R153 On 07-May-09			Bond Future	8.3300	8.2530	108.1946	108.2944	0.00
03/10/2008	R153 On 07-May-09			Bond Future	8.3300	8.2530	108.1946	108.2944	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2008	R153 On 07-May-09			Bond Future	8.3300	8.2530	108.1946	108.2944	0.00
03/10/2008	R153 On 07-May-09			Bond Future	8.3300	8.2530	108.1946	108.2944	0.00
03/10/2008	R153 On 06-November-08			Bond Future	9.3700	9.3180	108.4337	108.5283	8722.00
03/10/2008	R153 On 06-November-08			Bond Future	9.3700	9.3180	108.4337	108.5283	8722.00
03/10/2008	R153 On 06-November-08			Bond Future	9.3700	9.3180	108.4337	108.5283	8722.00
03/10/2008	R153 On 06-November-08			Bond Future	9.3700	9.3180	108.4337	108.5283	8722.00
03/10/2008	R153 On 06-November-08			Bond Future	9.3700	9.3180	108.4337	108.5283	8722.00
03/10/2008	R153 On 06-November-08			Bond Future	9.3700	9.3180	108.4337	108.5283	8722.00
03/10/2008	R153 On 06-November-08			Bond Future	9.3700	9.3180	108.4337	108.5283	8722.00
03/10/2008	R157 On 05-February-09			Bond Future	8.7200	8.7000	129.0660	129.1965	5094.00
03/10/2008	R157 On 05-February-09			Bond Future	8.7200	8.7000	129.0660	129.1965	5094.00
03/10/2008	R157 On 05-February-09			Bond Future	8.7200	8.7000	129.0660	129.1965	5094.00
03/10/2008	R157 On 05-February-09			Bond Future	8.7200	8.7000	129.0660	129.1965	5094.00
03/10/2008	R157 On 05-February-09			Bond Future	8.7200	8.7000	129.0660	129.1965	5094.00
03/10/2008	R157 On 05-February-09			Bond Future	8.7200	8.7000	129.0660	129.1965	5094.00
03/10/2008	R157 On 05-February-09			Bond Future	8.7200	8.7000	129.0660	129.1965	5094.00
03/10/2008	R157 On 07-May-09			Bond Future	8.5600	8.5390	125.8771	126.0101	0.00
03/10/2008	R157 On 07-May-09			Bond Future	8.5600	8.5390	125.8771	126.0101	0.00
03/10/2008	R157 On 07-May-09			Bond Future	8.5600	8.5390	125.8771	126.0101	0.00
03/10/2008	R157 On 07-May-09			Bond Future	8.5600	8.5390	125.8771	126.0101	0.00
03/10/2008	R157 On 07-May-09			Bond Future	8.5600	8.5390	125.8771	126.0101	0.00
03/10/2008	R157 On 07-May-09			Bond Future	8.5600	8.5390	125.8771	126.0101	0.00
03/10/2008	R157 On 07-May-09			Bond Future	8.5600	8.5390	125.8771	126.0101	0.00
03/10/2008	R157 On 06-November-08			Bond Future	8.8700	8.8480	125.4691	125.5967	9373.00
03/10/2008	R157 On 06-November-08			Bond Future	8.8700	8.8480	125.4691	125.5967	9373.00
03/10/2008	R157 On 06-November-08			Bond Future	8.8700	8.8480	125.4691	125.5967	9373.00
03/10/2008	R157 On 06-November-08			Bond Future	8.8700	8.8480	125.4691	125.5967	9373.00
03/10/2008	R157 On 06-November-08			Bond Future	8.8700	8.8480	125.4691	125.5967	9373.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2008	R157 On 06-November-08			Bond Future	8.8700	8.8480	125.4691	125.5967	9373.00
03/10/2008	R157 On 06-November-08			Bond Future	8.8700	8.8480	125.4691	125.5967	9373.00
03/10/2008	R186 On 05-February-09			Bond Future	8.4800	8.4630	119.9171	120.0417	2500.00
03/10/2008	R186 On 05-February-09			Bond Future	8.4800	8.4630	119.9171	120.0417	2500.00
03/10/2008	R186 On 05-February-09			Bond Future	8.4800	8.4630	119.9171	120.0417	2500.00
03/10/2008	R186 On 05-February-09			Bond Future	8.4800	8.4630	119.9171	120.0417	2500.00
03/10/2008	R186 On 05-February-09			Bond Future	8.4800	8.4630	119.9171	120.0417	2500.00
03/10/2008	R186 On 05-February-09			Bond Future	8.4800	8.4630	119.9171	120.0417	2500.00
03/10/2008	R186 On 05-February-09			Bond Future	8.4800	8.4630	119.9171	120.0417	2500.00
03/10/2008	R186 On 07-May-09			Bond Future	8.3700	8.3570	123.5305	123.6558	0.00
03/10/2008	R186 On 07-May-09			Bond Future	8.3700	8.3570	123.5305	123.6558	0.00
03/10/2008	R186 On 07-May-09			Bond Future	8.3700	8.3570	123.5305	123.6558	0.00
03/10/2008	R186 On 07-May-09			Bond Future	8.3700	8.3570	123.5305	123.6558	0.00
03/10/2008	R186 On 07-May-09			Bond Future	8.3700	8.3570	123.5305	123.6558	0.00
03/10/2008	R186 On 07-May-09			Bond Future	8.3700	8.3570	123.5305	123.6558	0.00
03/10/2008	R186 On 07-May-09			Bond Future	8.3700	8.3570	123.5305	123.6558	0.00
03/10/2008	R186 On 06-November-08			Bond Future	8.5800	8.5710	121.5530	121.6664	5045.00
03/10/2008	R186 On 06-November-08			Bond Future	8.5800	8.5710	121.5530	121.6664	5045.00
03/10/2008	R186 On 06-November-08			Bond Future	8.5800	8.5710	121.5530	121.6664	5045.00
03/10/2008	R186 On 06-November-08			Bond Future	8.5800	8.5710	121.5530	121.6664	5045.00
03/10/2008	R186 On 06-November-08			Bond Future	8.5800	8.5710	121.5530	121.6664	5045.00
03/10/2008	R186 On 06-November-08			Bond Future	8.5800	8.5710	121.5530	121.6664	5045.00
03/10/2008	R186 On 06-November-08			Bond Future	8.5800	8.5710	121.5530	121.6664	5045.00
03/10/2008	R196 On 05-February-09			Bond Future	11.2000	11.1590	104.4231	104.4253	0.00
03/10/2008	R196 On 05-February-09			Bond Future	11.2000	11.1590	104.4231	104.4253	0.00
03/10/2008	R196 On 05-February-09			Bond Future	11.2000	11.1590	104.4231	104.4253	0.00
03/10/2008	R196 On 05-February-09			Bond Future	11.2000	11.1590	104.4231	104.4253	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2008	R196 On 05-February-09			Bond Future	11.2000	11.1590	104.4231	104.4253	0.00
03/10/2008	R196 On 05-February-09			Bond Future	11.2000	11.1590	104.4231	104.4253	0.00
03/10/2008	R196 On 05-February-09			Bond Future	11.2000	11.1590	104.4231	104.4253	0.00
03/10/2008	R196 On 07-May-09			Bond Future	11.2200	11.1610	101.5637	101.5803	0.00
03/10/2008	R196 On 07-May-09			Bond Future	11.2200	11.1610	101.5637	101.5803	0.00
03/10/2008	R196 On 07-May-09			Bond Future	11.2200	11.1610	101.5637	101.5803	0.00
03/10/2008	R196 On 07-May-09			Bond Future	11.2200	11.1610	101.5637	101.5803	0.00
03/10/2008	R196 On 07-May-09			Bond Future	11.2200	11.1610	101.5637	101.5803	0.00
03/10/2008	R196 On 07-May-09			Bond Future	11.2200	11.1610	101.5637	101.5803	0.00
03/10/2008	R196 On 07-May-09			Bond Future	11.2200	11.1610	101.5637	101.5803	0.00
03/10/2008	R196 On 06-November-08			Bond Future	11.9300	11.8630	101.3894	101.4075	0.00
03/10/2008	R196 On 06-November-08			Bond Future	11.9300	11.8630	101.3894	101.4075	0.00
03/10/2008	R196 On 06-November-08			Bond Future	11.9300	11.8630	101.3894	101.4075	0.00
03/10/2008	R196 On 06-November-08			Bond Future	11.9300	11.8630	101.3894	101.4075	0.00
03/10/2008	R196 On 06-November-08			Bond Future	11.9300	11.8630	101.3894	101.4075	0.00
03/10/2008	R196 On 06-November-08			Bond Future	11.9300	11.8630	101.3894	101.4075	0.00
03/10/2008	R196 On 06-November-08			Bond Future	11.9300	11.8630	101.3894	101.4075	0.00
03/10/2008	R201 On 05-February-09			Bond Future	8.8200	8.7980	100.8874	100.9909	2.00
03/10/2008	R201 On 05-February-09			Bond Future	8.8200	8.7980	100.8874	100.9909	2.00
03/10/2008	R201 On 05-February-09			Bond Future	8.8200	8.7980	100.8874	100.9909	2.00
03/10/2008	R201 On 05-February-09			Bond Future	8.8200	8.7980	100.8874	100.9909	2.00
03/10/2008	R201 On 05-February-09			Bond Future	8.8200	8.7980	100.8874	100.9909	2.00
03/10/2008	R201 On 05-February-09			Bond Future	8.8200	8.7980	100.8874	100.9909	2.00
03/10/2008	R201 On 05-February-09			Bond Future	8.8200	8.7980	100.8874	100.9909	2.00
03/10/2008	R201 On 07-May-09			Bond Future	8.6600	8.6320	103.8084	103.9137	0.00
03/10/2008	R201 On 07-May-09			Bond Future	8.6600	8.6320	103.8084	103.9137	0.00
03/10/2008	R201 On 07-May-09			Bond Future	8.6600	8.6320	103.8084	103.9137	0.00
03/10/2008	R201 On 07-May-09			Bond Future	8.6600	8.6320	103.8084	103.9137	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2008	R201 On 07-May-09			Bond Future	8.6600	8.6320	103.8084	103.9137	0.00
03/10/2008	R201 On 07-May-09			Bond Future	8.6600	8.6320	103.8084	103.9137	0.00
03/10/2008	R201 On 07-May-09			Bond Future	8.6600	8.6320	103.8084	103.9137	0.00
03/10/2008	R201 On 06-November-08			Bond Future	8.9800	8.9590	102.3294	102.4351	1000.00
03/10/2008	R201 On 06-November-08			Bond Future	8.9800	8.9590	102.3294	102.4351	1000.00
03/10/2008	R201 On 06-November-08			Bond Future	8.9800	8.9590	102.3294	102.4351	1000.00
03/10/2008	R201 On 06-November-08			Bond Future	8.9800	8.9590	102.3294	102.4351	1000.00
03/10/2008	R201 On 06-November-08			Bond Future	8.9800	8.9590	102.3294	102.4351	1000.00
03/10/2008	R201 On 06-November-08			Bond Future	8.9800	8.9590	102.3294	102.4351	1000.00
03/10/2008	R201 On 06-November-08			Bond Future	8.9800	8.9590	102.3294	102.4351	1000.00
03/10/2008	R203 On 05-February-09			Bond Future	8.7200	8.6980	100.5529	100.6877	0.00
03/10/2008	R203 On 05-February-09			Bond Future	8.7200	8.6980	100.5529	100.6877	0.00
03/10/2008	R203 On 05-February-09			Bond Future	8.7200	8.6980	100.5529	100.6877	0.00
03/10/2008	R203 On 05-February-09			Bond Future	8.7200	8.6980	100.5529	100.6877	0.00
03/10/2008	R203 On 05-February-09			Bond Future	8.7200	8.6980	100.5529	100.6877	0.00
03/10/2008	R203 On 05-February-09			Bond Future	8.7200	8.6980	100.5529	100.6877	0.00
03/10/2008	R203 On 05-February-09			Bond Future	8.7200	8.6980	100.5529	100.6877	0.00
03/10/2008	R203 On 07-May-09			Bond Future	8.5700	8.5500	99.3786	99.5180	0.00
03/10/2008	R203 On 07-May-09			Bond Future	8.5700	8.5500	99.3786	99.5180	0.00
03/10/2008	R203 On 07-May-09			Bond Future	8.5700	8.5500	99.3786	99.5180	0.00
03/10/2008	R203 On 07-May-09			Bond Future	8.5700	8.5500	99.3786	99.5180	0.00
03/10/2008	R203 On 07-May-09			Bond Future	8.5700	8.5500	99.3786	99.5180	0.00
03/10/2008	R203 On 07-May-09			Bond Future	8.5700	8.5500	99.3786	99.5180	0.00
03/10/2008	R203 On 07-May-09			Bond Future	8.5700	8.5500	99.3786	99.5180	0.00
03/10/2008	R203 On 06-November-08			Bond Future	8.8600	8.8410	97.5818	97.7058	0.00
03/10/2008	R203 On 06-November-08			Bond Future	8.8600	8.8410	97.5818	97.7058	0.00
03/10/2008	R203 On 06-November-08			Bond Future	8.8600	8.8410	97.5818	97.7058	0.00
03/10/2008	R203 On 06-November-08			Bond Future	8.8600	8.8410	97.5818	97.7058	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2008	R203 On 06-November-08			Bond Future	8.8600	8.8410	97.5818	97.7058	0.00
03/10/2008	R203 On 06-November-08			Bond Future	8.8600	8.8410	97.5818	97.7058	0.00
03/10/2008	R203 On 06-November-08			Bond Future	8.8600	8.8410	97.5818	97.7058	0.00
03/10/2008	R204 On 05-February-09			Bond Future	8.7200	8.7120	96.3869	96.4565	9.00
03/10/2008	R204 On 05-February-09			Bond Future	8.7200	8.7120	96.3869	96.4565	9.00
03/10/2008	R204 On 05-February-09			Bond Future	8.7200	8.7120	96.3869	96.4565	9.00
03/10/2008	R204 On 05-February-09			Bond Future	8.7200	8.7120	96.3869	96.4565	9.00
03/10/2008	R204 On 05-February-09			Bond Future	8.7200	8.7120	96.3869	96.4565	9.00
03/10/2008	R204 On 05-February-09			Bond Future	8.7200	8.7120	96.3869	96.4565	9.00
03/10/2008	R204 On 07-May-09			Bond Future	8.5900	8.5790	99.2925	99.3680	0.00
03/10/2008	R204 On 07-May-09			Bond Future	8.5900	8.5790	99.2925	99.3680	0.00
03/10/2008	R204 On 07-May-09			Bond Future	8.5900	8.5790	99.2925	99.3680	0.00
03/10/2008	R204 On 07-May-09			Bond Future	8.5900	8.5790	99.2925	99.3680	0.00
03/10/2008	R204 On 07-May-09			Bond Future	8.5900	8.5790	99.2925	99.3680	0.00
03/10/2008	R204 On 07-May-09			Bond Future	8.5900	8.5790	99.2925	99.3680	0.00
03/10/2008	R204 On 07-May-09			Bond Future	8.5900	8.5790	99.2925	99.3680	0.00
03/10/2008	R204 On 06-November-08			Bond Future	8.8500	8.8430	97.4829	97.5527	3126.00
03/10/2008	R204 On 06-November-08			Bond Future	8.8500	8.8430	97.4829	97.5527	3126.00
03/10/2008	R204 On 06-November-08			Bond Future	8.8500	8.8430	97.4829	97.5527	3126.00
03/10/2008	R204 On 06-November-08			Bond Future	8.8500	8.8430	97.4829	97.5527	3126.00
03/10/2008	R204 On 06-November-08			Bond Future	8.8500	8.8430	97.4829	97.5527	3126.00
03/10/2008	R204 On 06-November-08			Bond Future	8.8500	8.8430	97.4829	97.5527	3126.00
03/10/2008	R204 On 06-November-08			Bond Future	8.8500	8.8430	97.4829	97.5527	3126.00
03/10/2008	R206 On 05-February-09			Bond Future	8.7600	8.7330	95.5874	95.6752	0.00
03/10/2008	R206 On 05-February-09			Bond Future	8.7600	8.7330	95.5874	95.6752	0.00
03/10/2008	R206 On 05-February-09			Bond Future	8.7600	8.7330	95.5874	95.6752	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2008	R206 On 05-February-09			Bond Future	8.7600	8.7330	95.5874	95.6752	0.00
03/10/2008	R206 On 05-February-09			Bond Future	8.7600	8.7330	95.5874	95.6752	0.00
03/10/2008	R206 On 05-February-09			Bond Future	8.7600	8.7330	95.5874	95.6752	0.00
03/10/2008	R206 On 05-February-09			Bond Future	8.7600	8.7330	95.5874	95.6752	0.00
03/10/2008	R206 On 07-May-09			Bond Future	8.5400	8.5140	98.4679	98.5604	0.00
03/10/2008	R206 On 07-May-09			Bond Future	8.5400	8.5140	98.4679	98.5604	0.00
03/10/2008	R206 On 07-May-09			Bond Future	8.5400	8.5140	98.4679	98.5604	0.00
03/10/2008	R206 On 07-May-09			Bond Future	8.5400	8.5140	98.4679	98.5604	0.00
03/10/2008	R206 On 07-May-09			Bond Future	8.5400	8.5140	98.4679	98.5604	0.00
03/10/2008	R206 On 07-May-09			Bond Future	8.5400	8.5140	98.4679	98.5604	0.00
03/10/2008	R206 On 06-November-08			Bond Future	8.9700	8.9460	96.4277	96.5179	610.00
03/10/2008	R206 On 06-November-08			Bond Future	8.9700	8.9460	96.4277	96.5179	610.00
03/10/2008	R206 On 06-November-08			Bond Future	8.9700	8.9460	96.4277	96.5179	610.00
03/10/2008	R206 On 06-November-08			Bond Future	8.9700	8.9460	96.4277	96.5179	610.00
03/10/2008	R206 On 06-November-08			Bond Future	8.9700	8.9460	96.4277	96.5179	610.00
03/10/2008	R206 On 06-November-08			Bond Future	8.9700	8.9460	96.4277	96.5179	610.00
03/10/2008	R206 On 06-November-08			Bond Future	8.9700	8.9460	96.4277	96.5179	610.00
03/10/2008	R207 On 05-February-09			Bond Future	8.7200	8.6920	90.3189	90.4682	0.00
03/10/2008	R207 On 05-February-09			Bond Future	8.7200	8.6920	90.3189	90.4682	0.00
03/10/2008	R207 On 05-February-09			Bond Future	8.7200	8.6920	90.3189	90.4682	0.00
03/10/2008	R207 On 05-February-09			Bond Future	8.7200	8.6920	90.3189	90.4682	0.00
03/10/2008	R207 On 05-February-09			Bond Future	8.7200	8.6920	90.3189	90.4682	0.00
03/10/2008	R207 On 05-February-09			Bond Future	8.7200	8.6920	90.3189	90.4682	0.00
03/10/2008	R207 On 05-February-09			Bond Future	8.7200	8.6920	90.3189	90.4682	0.00
03/10/2008	R207 On 07-May-09			Bond Future	8.6000	8.5730	93.0425	93.1915	0.00
03/10/2008	R207 On 07-May-09			Bond Future	8.6000	8.5730	93.0425	93.1915	0.00
03/10/2008	R207 On 07-May-09			Bond Future	8.6000	8.5730	93.0425	93.1915	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2008	R207 On 07-May-09			Bond Future	8.6000	8.5730	93.0425	93.1915	0.00
03/10/2008	R207 On 07-May-09			Bond Future	8.6000	8.5730	93.0425	93.1915	0.00
03/10/2008	R207 On 07-May-09			Bond Future	8.6000	8.5730	93.0425	93.1915	0.00
03/10/2008	R207 On 07-May-09			Bond Future	8.6000	8.5730	93.0425	93.1915	0.00
03/10/2008	R207 On 06-November-08			Bond Future	8.8400	8.8160	91.1997	91.3360	0.00
03/10/2008	R207 On 06-November-08			Bond Future	8.8400	8.8160	91.1997	91.3360	0.00
03/10/2008	R207 On 06-November-08			Bond Future	8.8400	8.8160	91.1997	91.3360	0.00
03/10/2008	R207 On 06-November-08			Bond Future	8.8400	8.8160	91.1997	91.3360	0.00
03/10/2008	R207 On 06-November-08			Bond Future	8.8400	8.8160	91.1997	91.3360	0.00
03/10/2008	R207 On 06-November-08			Bond Future	8.8400	8.8160	91.1997	91.3360	0.00
03/10/2008	R209 On 05-February-09			Bond Future	8.1000	8.0980	82.0985	82.0985	0.00
03/10/2008	R209 On 05-February-09			Bond Future	8.1000	8.0980	82.0985	82.0985	0.00
03/10/2008	R209 On 05-February-09			Bond Future	8.1000	8.0980	82.0985	82.0985	0.00
03/10/2008	R209 On 05-February-09			Bond Future	8.1000	8.0980	82.0985	82.0985	0.00
03/10/2008	R209 On 05-February-09			Bond Future	8.1000	8.0980	82.0985	82.0985	0.00
03/10/2008	R209 On 05-February-09			Bond Future	8.1000	8.0980	82.0985	82.0985	0.00
03/10/2008	R209 On 05-February-09			Bond Future	8.1000	8.0980	82.0985	82.0985	0.00
03/10/2008	R209 On 07-May-09			Bond Future	8.0100	8.0080	81.4030	81.4123	0.00
03/10/2008	R209 On 07-May-09			Bond Future	8.0100	8.0080	81.4030	81.4123	0.00
03/10/2008	R209 On 07-May-09			Bond Future	8.0100	8.0080	81.4030	81.4123	0.00
03/10/2008	R209 On 07-May-09			Bond Future	8.0100	8.0080	81.4030	81.4123	0.00
03/10/2008	R209 On 07-May-09			Bond Future	8.0100	8.0080	81.4030	81.4123	0.00
03/10/2008	R209 On 07-May-09			Bond Future	8.0100	8.0080	81.4030	81.4123	0.00
03/10/2008	R209 On 07-May-09			Bond Future	8.0100	8.0080	81.4030	81.4123	0.00
03/10/2008	R209 On 06-November-08			Bond Future	8.1900	8.1880	79.6613	79.6702	6527.00
03/10/2008	R209 On 06-November-08			Bond Future	8.1900	8.1880	79.6613	79.6702	6527.00
03/10/2008	R209 On 06-November-08			Bond Future	8.1900	8.1880	79.6613	79.6702	6527.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2008	R209 On 06-November-08			Bond Future	8.1900	8.1880	79.6613	79.6702	6527.00
03/10/2008	R209 On 06-November-08			Bond Future	8.1900	8.1880	79.6613	79.6702	6527.00
03/10/2008	R209 On 06-November-08			Bond Future	8.1900	8.1880	79.6613	79.6702	6527.00
03/10/2008	R209 On 06-November-08			Bond Future	8.1900	8.1880	79.6613	79.6702	6527.00
03/10/2008	TRT1 On 05-February-09			Index Future	279.9300	280.2000	279.9280	280.2000	0.00
03/10/2008	TRT1 On 05-February-09			Index Future	279.9300	280.2000	279.9280	280.2000	0.00
03/10/2008	TRT1 On 05-February-09			Index Future	279.9300	280.2000	279.9280	280.2000	0.00
03/10/2008	TRT1 On 05-February-09			Index Future	279.9300	280.2000	279.9280	280.2000	0.00
03/10/2008	TRT1 On 05-February-09			Index Future	279.9300	280.2000	279.9280	280.2000	0.00
03/10/2008	TRT1 On 05-February-09			Index Future	279.9300	280.2000	279.9280	280.2000	0.00
03/10/2008	TRT1 On 05-February-09			Index Future	279.9300	280.2000	279.9280	280.2000	0.00
03/10/2008	TRT1 On 07-May-09			Index Future	288.0700	288.3450	288.0670	288.3450	0.00
03/10/2008	TRT1 On 07-May-09			Index Future	288.0700	288.3450	288.0670	288.3450	0.00
03/10/2008	TRT1 On 07-May-09			Index Future	288.0700	288.3450	288.0670	288.3450	0.00
03/10/2008	TRT1 On 07-May-09			Index Future	288.0700	288.3450	288.0670	288.3450	0.00
03/10/2008	TRT1 On 07-May-09			Index Future	288.0700	288.3450	288.0670	288.3450	0.00
03/10/2008	TRT1 On 07-May-09			Index Future	288.0700	288.3450	288.0670	288.3450	0.00
03/10/2008	TRT1 On 07-May-09			Index Future	288.0700	288.3450	288.0670	288.3450	0.00
03/10/2008	TRT1 On 06-November-08			Index Future	271.9000	272.1630	271.8980	272.1630	300.00
03/10/2008	TRT1 On 06-November-08			Index Future	271.9000	272.1630	271.8980	272.1630	300.00
03/10/2008	TRT1 On 06-November-08			Index Future	271.9000	272.1630	271.8980	272.1630	300.00
03/10/2008	TRT1 On 06-November-08			Index Future	271.9000	272.1630	271.8980	272.1630	300.00
03/10/2008	TRT1 On 06-November-08			Index Future	271.9000	272.1630	271.8980	272.1630	300.00
03/10/2008	TRT1 On 06-November-08			Index Future	271.9000	272.1630	271.8980	272.1630	300.00
03/10/2008	TRT1 On 06-November-08			Index Future	271.9000	272.1630	271.8980	272.1630	300.00
03/10/2008	ZAAD On 16-March-09			Currency Future	6.7700	6.7329	6.7687	6.7329	410.00
03/10/2008	ZAAD On 16-March-09			Currency Future	6.7700	6.7329	6.7687	6.7329	410.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2008	ZAAD On 16-March-09			Currency Future	6.7700	6.7329	6.7687	6.7329	410.00
03/10/2008	ZAAD On 16-March-09			Currency Future	6.7700	6.7329	6.7687	6.7329	410.00
03/10/2008	ZAAD On 16-March-09			Currency Future	6.7700	6.7329	6.7687	6.7329	410.00
03/10/2008	ZAAD On 16-March-09			Currency Future	6.7700	6.7329	6.7687	6.7329	410.00
03/10/2008	ZAAD On 16-March-09			Currency Future	6.7700	6.7329	6.7687	6.7329	410.00
03/10/2008	ZAAD On 12-June-09			Currency Future	6.8500	6.8135	6.8495	6.8135	100.00
03/10/2008	ZAAD On 12-June-09			Currency Future	6.8500	6.8135	6.8495	6.8135	100.00
03/10/2008	ZAAD On 12-June-09			Currency Future	6.8500	6.8135	6.8495	6.8135	100.00
03/10/2008	ZAAD On 12-June-09			Currency Future	6.8500	6.8135	6.8495	6.8135	100.00
03/10/2008	ZAAD On 12-June-09			Currency Future	6.8500	6.8135	6.8495	6.8135	100.00
03/10/2008	ZAAD On 12-June-09			Currency Future	6.8500	6.8135	6.8495	6.8135	100.00
03/10/2008	ZAAD On 12-June-09			Currency Future	6.8500	6.8135	6.8495	6.8135	100.00
03/10/2008	ZAAD On 12-December-08			Currency Future	6.6700	6.6411	6.6718	6.6411	4844.00
03/10/2008	ZAAD On 12-December-08			Currency Future	6.6700	6.6411	6.6718	6.6411	4844.00
03/10/2008	ZAAD On 12-December-08			Currency Future	6.6700	6.6411	6.6718	6.6411	4844.00
03/10/2008	ZAAD On 12-December-08			Currency Future	6.6700	6.6411	6.6718	6.6411	4844.00
03/10/2008	ZAAD On 12-December-08			Currency Future	6.6700	6.6411	6.6718	6.6411	4844.00
03/10/2008	ZAAD On 12-December-08			Currency Future	6.6700	6.6411	6.6718	6.6411	4844.00
03/10/2008	ZAAD On 12-December-08	6.75	Call	Currency Future	355	338	355	338	0.00
03/10/2008	ZAAD On 12-December-08	9.25	Call	Currency Future	355	338	355	338	0.00
03/10/2008	ZAAD On 12-December-08	9.00	Call	Currency Future	355	338	355	338	0.00
03/10/2008	ZAAD On 12-December-08	8.75	Call	Currency Future	355	338	355	338	0.00
03/10/2008	ZAAD On 12-December-08	8.50	Call	Currency Future	355	338	355	338	0.00
03/10/2008	ZAAD On 12-December-08	8.25	Call	Currency Future	355	338	355	338	0.00
03/10/2008	ZAAD On 12-December-08	7.75	Call	Currency Future	355	338	355	338	0.00
03/10/2008	ZAAD On 12-December-08	7.50	Call	Currency Future	355	338	355	338	0.00
03/10/2008	ZAAD On 12-December-08	7.25	Call	Currency Future	355	338	355	338	0.00
03/10/2008	ZAAD On 12-December-08	7.00	Call	Currency Future	355	338	355	338	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2008	ZAAD On 12-December-08	8.00	Call	Currency Future	355	338	355	338	0.00
03/10/2008	ZAAD On 12-December-08	6.75	Put	Currency Future	84	97	84	97	0.00
03/10/2008	ZAAD On 12-December-08	9.25	Put	Currency Future	84	97	84	97	0.00
03/10/2008	ZAAD On 12-December-08	9.00	Put	Currency Future	84	97	84	97	0.00
03/10/2008	ZAAD On 12-December-08	8.75	Put	Currency Future	84	97	84	97	0.00
03/10/2008	ZAAD On 12-December-08	8.50	Put	Currency Future	84	97	84	97	0.00
03/10/2008	ZAAD On 12-December-08	8.25	Put	Currency Future	84	97	84	97	0.00
03/10/2008	ZAAD On 12-December-08	7.75	Put	Currency Future	84	97	84	97	0.00
03/10/2008	ZAAD On 12-December-08	7.50	Put	Currency Future	84	97	84	97	0.00
03/10/2008	ZAAD On 12-December-08	7.25	Put	Currency Future	84	97	84	97	0.00
03/10/2008	ZAAD On 12-December-08	7.00	Put	Currency Future	84	97	84	97	0.00
03/10/2008	ZAAD On 12-December-08	8.00	Put	Currency Future	84	97	84	97	0.00
03/10/2008	ZAAD On 12-December-08	9.00	Call	Currency Future	72	64	72	64	0.00
03/10/2008	ZAAD On 12-December-08	8.75	Call	Currency Future	72	64	72	64	0.00
03/10/2008	ZAAD On 12-December-08	8.50	Call	Currency Future	72	64	72	64	0.00
03/10/2008	ZAAD On 12-December-08	8.25	Call	Currency Future	72	64	72	64	0.00
03/10/2008	ZAAD On 12-December-08	8.00	Call	Currency Future	72	64	72	64	0.00
03/10/2008	ZAAD On 12-December-08	7.75	Call	Currency Future	72	64	72	64	0.00
03/10/2008	ZAAD On 12-December-08	7.50	Call	Currency Future	72	64	72	64	0.00
03/10/2008	ZAAD On 12-December-08	7.00	Call	Currency Future	72	64	72	64	0.00
03/10/2008	ZAAD On 12-December-08	6.75	Call	Currency Future	72	64	72	64	0.00
03/10/2008	ZAAD On 12-December-08	6.50	Call	Currency Future	72	64	72	64	0.00
03/10/2008	ZAAD On 12-December-08	7.25	Call	Currency Future	72	64	72	64	0.00
03/10/2008	ZAAD On 12-December-08	9.00	Put	Currency Future	600	623	600	623	0.00
03/10/2008	ZAAD On 12-December-08	8.75	Put	Currency Future	600	623	600	623	0.00
03/10/2008	ZAAD On 12-December-08	8.50	Put	Currency Future	600	623	600	623	0.00
03/10/2008	ZAAD On 12-December-08	8.25	Put	Currency Future	600	623	600	623	0.00
03/10/2008	ZAAD On 12-December-08	8.00	Put	Currency Future	600	623	600	623	0.00
03/10/2008	ZAAD On 12-December-08	7.75	Put	Currency Future	600	623	600	623	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2008	ZAAD On 12-December-08	7.50	Put	Currency Future	600	623	600	623	0.00
03/10/2008	ZAAD On 12-December-08	7.00	Put	Currency Future	600	623	600	623	0.00
03/10/2008	ZAAD On 12-December-08	6.75	Put	Currency Future	600	623	600	623	0.00
03/10/2008	ZAAD On 12-December-08	6.50	Put	Currency Future	600	623	600	623	0.00
03/10/2008	ZAAD On 12-December-08	7.25	Put	Currency Future	600	623	600	623	0.00
03/10/2008	ZAAD On 12-June-09	9.00	Call	Currency Future	221	216	221	216	0.00
03/10/2008	ZAAD On 12-June-09	8.75	Call	Currency Future	221	216	221	216	0.00
03/10/2008	ZAAD On 12-June-09	8.50	Call	Currency Future	221	216	221	216	0.00
03/10/2008	ZAAD On 12-June-09	8.25	Call	Currency Future	221	216	221	216	0.00
03/10/2008	ZAAD On 12-June-09	8.00	Call	Currency Future	221	216	221	216	0.00
03/10/2008	ZAAD On 12-June-09	7.75	Call	Currency Future	221	216	221	216	0.00
03/10/2008	ZAAD On 12-June-09	7.25	Call	Currency Future	221	216	221	216	0.00
03/10/2008	ZAAD On 12-June-09	7.00	Call	Currency Future	221	216	221	216	0.00
03/10/2008	ZAAD On 12-June-09	6.75	Call	Currency Future	221	216	221	216	0.00
03/10/2008	ZAAD On 12-June-09	6.50	Call	Currency Future	221	216	221	216	0.00
03/10/2008	ZAAD On 12-June-09	6.25	Call	Currency Future	221	216	221	216	0.00
03/10/2008	ZAAD On 12-June-09	7.50	Call	Currency Future	221	216	221	216	0.00
03/10/2008	ZAAD On 12-June-09	9.00	Put	Currency Future	772	803	772	803	0.00
03/10/2008	ZAAD On 12-June-09	8.75	Put	Currency Future	772	803	772	803	0.00
03/10/2008	ZAAD On 12-June-09	8.50	Put	Currency Future	772	803	772	803	0.00
03/10/2008	ZAAD On 12-June-09	8.25	Put	Currency Future	772	803	772	803	0.00
03/10/2008	ZAAD On 12-June-09	8.00	Put	Currency Future	772	803	772	803	0.00
03/10/2008	ZAAD On 12-June-09	7.75	Put	Currency Future	772	803	772	803	0.00
03/10/2008	ZAAD On 12-June-09	7.25	Put	Currency Future	772	803	772	803	0.00
03/10/2008	ZAAD On 12-June-09	7.00	Put	Currency Future	772	803	772	803	0.00
03/10/2008	ZAAD On 12-June-09	6.75	Put	Currency Future	772	803	772	803	0.00
03/10/2008	ZAAD On 12-June-09	6.50	Put	Currency Future	772	803	772	803	0.00
03/10/2008	ZAAD On 12-June-09	6.25	Put	Currency Future	772	803	772	803	0.00
03/10/2008	ZAAD On 12-June-09	7.50	Put	Currency Future	772	803	772	803	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2008	ZAAD On 16-March-09	9.00	Call	Currency Future	254	243	254	243	0.00
03/10/2008	ZAAD On 16-March-09	8.75	Call	Currency Future	254	243	254	243	0.00
03/10/2008	ZAAD On 16-March-09	8.50	Call	Currency Future	254	243	254	243	0.00
03/10/2008	ZAAD On 16-March-09	8.25	Call	Currency Future	254	243	254	243	0.00
03/10/2008	ZAAD On 16-March-09	7.75	Call	Currency Future	254	243	254	243	0.00
03/10/2008	ZAAD On 16-March-09	7.50	Call	Currency Future	254	243	254	243	0.00
03/10/2008	ZAAD On 16-March-09	7.25	Call	Currency Future	254	243	254	243	0.00
03/10/2008	ZAAD On 16-March-09	7.00	Call	Currency Future	254	243	254	243	0.00
03/10/2008	ZAAD On 16-March-09	8.00	Call	Currency Future	254	243	254	243	0.00
03/10/2008	ZAAD On 16-March-09	9.00	Put	Currency Future	435	460	435	460	0.00
03/10/2008	ZAAD On 16-March-09	8.75	Put	Currency Future	435	460	435	460	0.00
03/10/2008	ZAAD On 16-March-09	8.50	Put	Currency Future	435	460	435	460	0.00
03/10/2008	ZAAD On 16-March-09	8.25	Put	Currency Future	435	460	435	460	0.00
03/10/2008	ZAAD On 16-March-09	7.75	Put	Currency Future	435	460	435	460	0.00
03/10/2008	ZAAD On 16-March-09	7.50	Put	Currency Future	435	460	435	460	0.00
03/10/2008	ZAAD On 16-March-09	7.25	Put	Currency Future	435	460	435	460	0.00
03/10/2008	ZAAD On 16-March-09	7.00	Put	Currency Future	435	460	435	460	0.00
03/10/2008	ZAAD On 16-March-09	8.00	Put	Currency Future	435	460	435	460	0.00
03/10/2008	ZAAD On 12-June-09	7.25	Call	Currency Future	483	468	483	468	0.00
03/10/2008	ZAAD On 12-June-09	7.25	Put	Currency Future	283	305	283	305	0.00