



Derivatives Weekly Statistics Report

From 2008/09/01 To 2008/09/05

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2008	\$ / R On 16-March-09			Currency Future	8.4200	8.3095	8.4196	8.3095	16453.00
05/09/2008	\$ / R On 16-March-09			Currency Future	8.4200	8.3095	8.4196	8.3095	16453.00
05/09/2008	\$ / R On 16-March-09			Currency Future	8.4200	8.3095	8.4196	8.3095	16453.00
05/09/2008	\$ / R On 16-March-09			Currency Future	8.4200	8.3095	8.4196	8.3095	16453.00
05/09/2008	\$ / R On 16-March-09			Currency Future	8.4200	8.3095	8.4196	8.3095	16453.00
05/09/2008	\$ / R On 16-March-09			Currency Future	8.4200	8.3095	8.4196	8.3095	16453.00
05/09/2008	\$ / R On 16-March-09			Currency Future	8.4200	8.3095	8.4196	8.3095	16453.00
05/09/2008	\$ / R On 15-September-08			Currency Future	8.0400	7.9402	8.0438	7.9402	133931.00
05/09/2008	\$ / R On 15-September-08			Currency Future	8.0400	7.9402	8.0438	7.9402	133931.00
05/09/2008	\$ / R On 15-September-08			Currency Future	8.0400	7.9402	8.0438	7.9402	133931.00
05/09/2008	\$ / R On 15-September-08			Currency Future	8.0400	7.9402	8.0438	7.9402	133931.00
05/09/2008	\$ / R On 15-September-08			Currency Future	8.0400	7.9402	8.0438	7.9402	133931.00
05/09/2008	\$ / R On 15-September-08			Currency Future	8.0400	7.9402	8.0438	7.9402	133931.00
05/09/2008	\$ / R On 15-September-08			Currency Future	8.0400	7.9402	8.0438	7.9402	133931.00
05/09/2008	\$ / R On 12-December-08			Currency Future	8.2300	8.1265	8.2329	8.1265	128977.00
05/09/2008	\$ / R On 12-December-08			Currency Future	8.2300	8.1265	8.2329	8.1265	128977.00
05/09/2008	\$ / R On 12-December-08			Currency Future	8.2300	8.1265	8.2329	8.1265	128977.00
05/09/2008	\$ / R On 12-December-08			Currency Future	8.2300	8.1265	8.2329	8.1265	128977.00
05/09/2008	\$ / R On 12-December-08			Currency Future	8.2300	8.1265	8.2329	8.1265	128977.00
05/09/2008	\$ / R On 12-December-08			Currency Future	8.2300	8.1265	8.2329	8.1265	128977.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2008	\$ / R On 12-December-08			Currency Future	8.2300	8.1265	8.2329	8.1265	128977.00
05/09/2008	£ / R On 16-March-09			Currency Future	14.6900	14.5477	14.6900	14.5477	12699.00
05/09/2008	£ / R On 16-March-09			Currency Future	14.6900	14.5477	14.6900	14.5477	12699.00
05/09/2008	£ / R On 16-March-09			Currency Future	14.6900	14.5477	14.6900	14.5477	12699.00
05/09/2008	£ / R On 16-March-09			Currency Future	14.6900	14.5477	14.6900	14.5477	12699.00
05/09/2008	£ / R On 16-March-09			Currency Future	14.6900	14.5477	14.6900	14.5477	12699.00
05/09/2008	£ / R On 16-March-09			Currency Future	14.6900	14.5477	14.6900	14.5477	12699.00
05/09/2008	£ / R On 16-March-09			Currency Future	14.6900	14.5477	14.6900	14.5477	12699.00
05/09/2008	£ / R On 15-September-08			Currency Future	14.2100	14.0722	14.2066	14.0722	1632.00
05/09/2008	£ / R On 15-September-08			Currency Future	14.2100	14.0722	14.2066	14.0722	1632.00
05/09/2008	£ / R On 15-September-08			Currency Future	14.2100	14.0722	14.2066	14.0722	1632.00
05/09/2008	£ / R On 15-September-08			Currency Future	14.2100	14.0722	14.2066	14.0722	1632.00
05/09/2008	£ / R On 15-September-08			Currency Future	14.2100	14.0722	14.2066	14.0722	1632.00
05/09/2008	£ / R On 15-September-08			Currency Future	14.2100	14.0722	14.2066	14.0722	1632.00
05/09/2008	£ / R On 15-September-08			Currency Future	14.2100	14.0722	14.2066	14.0722	1632.00
05/09/2008	£ / R On 12-December-08			Currency Future	14.4500	14.3101	14.4469	14.3101	14016.00
05/09/2008	£ / R On 12-December-08			Currency Future	14.4500	14.3101	14.4469	14.3101	14016.00
05/09/2008	£ / R On 12-December-08			Currency Future	14.4500	14.3101	14.4469	14.3101	14016.00
05/09/2008	£ / R On 12-December-08			Currency Future	14.4500	14.3101	14.4469	14.3101	14016.00
05/09/2008	£ / R On 12-December-08			Currency Future	14.4500	14.3101	14.4469	14.3101	14016.00
05/09/2008	£ / R On 12-December-08			Currency Future	14.4500	14.3101	14.4469	14.3101	14016.00
05/09/2008	€ / R On 16-March-09			Currency Future	11.8900	11.8380	11.8910	11.8380	7877.00
05/09/2008	€ / R On 16-March-09			Currency Future	11.8900	11.8380	11.8910	11.8380	7877.00
05/09/2008	€ / R On 16-March-09			Currency Future	11.8900	11.8380	11.8910	11.8380	7877.00
05/09/2008	€ / R On 16-March-09			Currency Future	11.8900	11.8380	11.8910	11.8380	7877.00
05/09/2008	€ / R On 16-March-09			Currency Future	11.8900	11.8380	11.8910	11.8380	7877.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2008	€ / R On 16-March-09			Currency Future	11.8900	11.8380	11.8910	11.8380	7877.00
05/09/2008	€ / R On 16-March-09			Currency Future	11.8900	11.8380	11.8910	11.8380	7877.00
05/09/2008	€ / R On 15-September-08			Currency Future	11.4700	11.4180	11.4679	11.4180	13067.00
05/09/2008	€ / R On 15-September-08			Currency Future	11.4700	11.4180	11.4679	11.4180	13067.00
05/09/2008	€ / R On 15-September-08			Currency Future	11.4700	11.4180	11.4679	11.4180	13067.00
05/09/2008	€ / R On 15-September-08			Currency Future	11.4700	11.4180	11.4679	11.4180	13067.00
05/09/2008	€ / R On 15-September-08			Currency Future	11.4700	11.4180	11.4679	11.4180	13067.00
05/09/2008	€ / R On 15-September-08			Currency Future	11.4700	11.4180	11.4679	11.4180	13067.00
05/09/2008	€ / R On 15-September-08			Currency Future	11.4700	11.4180	11.4679	11.4180	13067.00
05/09/2008	€ / R On 12-December-08			Currency Future	11.6800	11.6305	11.6814	11.6305	32955.00
05/09/2008	€ / R On 12-December-08			Currency Future	11.6800	11.6305	11.6814	11.6305	32955.00
05/09/2008	€ / R On 12-December-08			Currency Future	11.6800	11.6305	11.6814	11.6305	32955.00
05/09/2008	€ / R On 12-December-08			Currency Future	11.6800	11.6305	11.6814	11.6305	32955.00
05/09/2008	€ / R On 12-December-08			Currency Future	11.6800	11.6305	11.6814	11.6305	32955.00
05/09/2008	€ / R On 12-December-08			Currency Future	11.6800	11.6305	11.6814	11.6305	32955.00
05/09/2008	€ / R On 12-December-08			Currency Future	11.6800	11.6305	11.6814	11.6305	32955.00
05/09/2008	ALBI On 05-February-09			Index Future	277.0800	277.5300	277.0750	277.5300	0.00
05/09/2008	ALBI On 05-February-09			Index Future	277.0800	277.5300	277.0750	277.5300	0.00
05/09/2008	ALBI On 05-February-09			Index Future	277.0800	277.5300	277.0750	277.5300	0.00
05/09/2008	ALBI On 05-February-09			Index Future	277.0800	277.5300	277.0750	277.5300	0.00
05/09/2008	ALBI On 05-February-09			Index Future	277.0800	277.5300	277.0750	277.5300	0.00
05/09/2008	ALBI On 05-February-09			Index Future	277.0800	277.5300	277.0750	277.5300	0.00
05/09/2008	ALBI On 05-February-09			Index Future	277.0800	277.5300	277.0750	277.5300	0.00
05/09/2008	ALBI On 07-May-09			Index Future	285.6800	285.4850	285.6800	285.4850	0.00
05/09/2008	ALBI On 07-May-09			Index Future	285.6800	285.4850	285.6800	285.4850	0.00
05/09/2008	ALBI On 07-May-09			Index Future	285.6800	285.4850	285.6800	285.4850	0.00
05/09/2008	ALBI On 07-May-09			Index Future	285.6800	285.4850	285.6800	285.4850	0.00
05/09/2008	ALBI On 07-May-09			Index Future	285.6800	285.4850	285.6800	285.4850	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2008	ALBI On 07-May-09			Index Future	285.6800	285.4850	285.6800	285.4850	0.00
05/09/2008	ALBI On 07-May-09			Index Future	285.6800	285.4850	285.6800	285.4850	0.00
05/09/2008	ALBI On 06-November-08			Index Future	268.9400	269.3830	268.9410	269.3830	545.00
05/09/2008	ALBI On 06-November-08			Index Future	268.9400	269.3830	268.9410	269.3830	545.00
05/09/2008	ALBI On 06-November-08			Index Future	268.9400	269.3830	268.9410	269.3830	545.00
05/09/2008	ALBI On 06-November-08			Index Future	268.9400	269.3830	268.9410	269.3830	545.00
05/09/2008	ALBI On 06-November-08			Index Future	268.9400	269.3830	268.9410	269.3830	545.00
05/09/2008	ALBI On 06-November-08			Index Future	268.9400	269.3830	268.9410	269.3830	545.00
05/09/2008	ALBI On 06-November-08			Index Future	268.9400	269.3830	268.9410	269.3830	545.00
05/09/2008	CRD1 On 05-February-09			Index Future	117.6400	117.8270	117.6410	117.8270	0.00
05/09/2008	CRD1 On 05-February-09			Index Future	117.6400	117.8270	117.6410	117.8270	0.00
05/09/2008	CRD1 On 05-February-09			Index Future	117.6400	117.8270	117.6410	117.8270	0.00
05/09/2008	CRD1 On 05-February-09			Index Future	117.6400	117.8270	117.6410	117.8270	0.00
05/09/2008	CRD1 On 05-February-09			Index Future	117.6400	117.8270	117.6410	117.8270	0.00
05/09/2008	CRD1 On 05-February-09			Index Future	117.6400	117.8270	117.6410	117.8270	0.00
05/09/2008	CRD1 On 05-February-09			Index Future	117.6400	117.8270	117.6410	117.8270	0.00
05/09/2008	CRD1 On 07-May-09			Index Future	121.0900	121.2840	121.0930	121.2840	0.00
05/09/2008	CRD1 On 07-May-09			Index Future	121.0900	121.2840	121.0930	121.2840	0.00
05/09/2008	CRD1 On 07-May-09			Index Future	121.0900	121.2840	121.0930	121.2840	0.00
05/09/2008	CRD1 On 07-May-09			Index Future	121.0900	121.2840	121.0930	121.2840	0.00
05/09/2008	CRD1 On 07-May-09			Index Future	121.0900	121.2840	121.0930	121.2840	0.00
05/09/2008	CRD1 On 07-May-09			Index Future	121.0900	121.2840	121.0930	121.2840	0.00
05/09/2008	CRD1 On 07-May-09			Index Future	121.0900	121.2840	121.0930	121.2840	0.00
05/09/2008	CRD1 On 06-November-08			Index Future	114.1900	114.3680	114.1870	114.3680	6.00
05/09/2008	CRD1 On 06-November-08			Index Future	114.1900	114.3680	114.1870	114.3680	6.00
05/09/2008	CRD1 On 06-November-08			Index Future	114.1900	114.3680	114.1870	114.3680	6.00
05/09/2008	CRD1 On 06-November-08			Index Future	114.1900	114.3680	114.1870	114.3680	6.00
05/09/2008	CRD1 On 06-November-08			Index Future	114.1900	114.3680	114.1870	114.3680	6.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2008	CRD1 On 06-November-08			Index Future	114.1900	114.3680	114.1870	114.3680	6.00
05/09/2008	CRD1 On 06-November-08			Index Future	114.1900	114.3680	114.1870	114.3680	6.00
05/09/2008	GOVI On 05-February-09			jGovi	279.3700	279.8770	279.3720	279.8770	609.00
05/09/2008	GOVI On 05-February-09			jGovi	279.3700	279.8770	279.3720	279.8770	609.00
05/09/2008	GOVI On 05-February-09			jGovi	279.3700	279.8770	279.3720	279.8770	609.00
05/09/2008	GOVI On 05-February-09			jGovi	279.3700	279.8770	279.3720	279.8770	609.00
05/09/2008	GOVI On 05-February-09			jGovi	279.3700	279.8770	279.3720	279.8770	609.00
05/09/2008	GOVI On 05-February-09			jGovi	279.3700	279.8770	279.3720	279.8770	609.00
05/09/2008	GOVI On 07-May-09			jGovi	287.5700	288.0900	287.5710	288.0900	0.00
05/09/2008	GOVI On 07-May-09			jGovi	287.5700	288.0900	287.5710	288.0900	0.00
05/09/2008	GOVI On 07-May-09			jGovi	287.5700	288.0900	287.5710	288.0900	0.00
05/09/2008	GOVI On 07-May-09			jGovi	287.5700	288.0900	287.5710	288.0900	0.00
05/09/2008	GOVI On 07-May-09			jGovi	287.5700	288.0900	287.5710	288.0900	0.00
05/09/2008	GOVI On 07-May-09			jGovi	287.5700	288.0900	287.5710	288.0900	0.00
05/09/2008	GOVI On 07-May-09			jGovi	287.5700	288.0900	287.5710	288.0900	0.00
05/09/2008	GOVI On 06-November-08			jGovi	271.1700	271.6610	271.1700	271.6610	123.00
05/09/2008	GOVI On 06-November-08			jGovi	271.1700	271.6610	271.1700	271.6610	123.00
05/09/2008	GOVI On 06-November-08			jGovi	271.1700	271.6610	271.1700	271.6610	123.00
05/09/2008	GOVI On 06-November-08			jGovi	271.1700	271.6610	271.1700	271.6610	123.00
05/09/2008	GOVI On 06-November-08			jGovi	271.1700	271.6610	271.1700	271.6610	123.00
05/09/2008	GOVI On 06-November-08			jGovi	271.1700	271.6610	271.1700	271.6610	123.00
05/09/2008	GOVI On 06-November-08			jGovi	271.1700	271.6610	271.1700	271.6610	123.00
05/09/2008	ILBI On 05-February-09			Index Future	337.3900	337.3870	337.3870	337.3870	0.00
05/09/2008	ILBI On 05-February-09			Index Future	337.3900	337.3870	337.3870	337.3870	0.00
05/09/2008	ILBI On 05-February-09			Index Future	337.3900	337.3870	337.3870	337.3870	0.00
05/09/2008	ILBI On 05-February-09			Index Future	337.3900	337.3870	337.3870	337.3870	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2008	ILBI On 05-February-09			Index Future	337.3900	337.3870	337.3870	337.3870	0.00
05/09/2008	ILBI On 05-February-09			Index Future	337.3900	337.3870	337.3870	337.3870	0.00
05/09/2008	ILBI On 05-February-09			Index Future	337.3900	337.3870	337.3870	337.3870	0.00
05/09/2008	ILBI On 07-May-09			Index Future	347.5100	347.4000	347.5070	347.4000	0.00
05/09/2008	ILBI On 07-May-09			Index Future	347.5100	347.4000	347.5070	347.4000	0.00
05/09/2008	ILBI On 07-May-09			Index Future	347.5100	347.4000	347.5070	347.4000	0.00
05/09/2008	ILBI On 07-May-09			Index Future	347.5100	347.4000	347.5070	347.4000	0.00
05/09/2008	ILBI On 07-May-09			Index Future	347.5100	347.4000	347.5070	347.4000	0.00
05/09/2008	ILBI On 07-May-09			Index Future	347.5100	347.4000	347.5070	347.4000	0.00
05/09/2008	ILBI On 06-November-08			Index Future	327.8900	327.8940	327.8940	327.8940	1.00
05/09/2008	ILBI On 06-November-08			Index Future	327.8900	327.8940	327.8940	327.8940	1.00
05/09/2008	ILBI On 06-November-08			Index Future	327.8900	327.8940	327.8940	327.8940	1.00
05/09/2008	ILBI On 06-November-08			Index Future	327.8900	327.8940	327.8940	327.8940	1.00
05/09/2008	ILBI On 06-November-08			Index Future	327.8900	327.8940	327.8940	327.8940	1.00
05/09/2008	ILBI On 06-November-08			Index Future	327.8900	327.8940	327.8940	327.8940	1.00
05/09/2008	J153 On 31-August-10			jSwap	11.2100	11.2000	0.0646	0.0644	0.00
05/09/2008	J153 On 31-August-10			jSwap	11.2100	11.2000	0.0646	0.0644	0.00
05/09/2008	J153 On 31-August-10			jSwap	11.2100	11.2000	0.0646	0.0644	0.00
05/09/2008	J153 On 31-August-10			jSwap	11.2100	11.2000	0.0646	0.0644	0.00
05/09/2008	J153 On 31-August-10			jSwap	11.2100	11.2000	0.0646	0.0644	0.00
05/09/2008	J153 On 31-August-10			jSwap	11.2100	11.2000	0.0646	0.0644	0.00
05/09/2008	J153 On 31-August-10			jSwap	11.2100	11.2000	0.0646	0.0644	0.00
05/09/2008	J157 On 15-September-15			jSwap	10.0400	10.0310	0.0427	0.0421	0.00
05/09/2008	J157 On 15-September-15			jSwap	10.0400	10.0310	0.0427	0.0421	0.00
05/09/2008	J157 On 15-September-15			jSwap	10.0400	10.0310	0.0427	0.0421	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2008	J157 On 15-September-15			jSwap	10.0400	10.0310	0.0427	0.0421	0.00
05/09/2008	J157 On 15-September-15			jSwap	10.0400	10.0310	0.0427	0.0421	0.00
05/09/2008	J157 On 15-September-15			jSwap	10.0400	10.0310	0.0427	0.0421	0.00
05/09/2008	J157 On 15-September-15			jSwap	10.0400	10.0310	0.0427	0.0421	0.00
05/09/2008	J186 On 21-December-26			jSwap	9.1200	9.0970	0.1431	0.1416	0.00
05/09/2008	J186 On 21-December-26			jSwap	9.1200	9.0970	0.1431	0.1416	0.00
05/09/2008	J186 On 21-December-26			jSwap	9.1200	9.0970	0.1431	0.1416	0.00
05/09/2008	J186 On 21-December-26			jSwap	9.1200	9.0970	0.1431	0.1416	0.00
05/09/2008	J186 On 21-December-26			jSwap	9.1200	9.0970	0.1431	0.1416	0.00
05/09/2008	J186 On 21-December-26			jSwap	9.1200	9.0970	0.1431	0.1416	0.00
05/09/2008	J186 On 21-December-26			jSwap	9.1200	9.0970	0.1431	0.1416	0.00
05/09/2008	J201 On 22-December-14			jSwap	10.0700	10.0510	0.1217	0.1209	0.00
05/09/2008	J201 On 22-December-14			jSwap	10.0700	10.0510	0.1217	0.1209	0.00
05/09/2008	J201 On 22-December-14			jSwap	10.0700	10.0510	0.1217	0.1209	0.00
05/09/2008	J201 On 22-December-14			jSwap	10.0700	10.0510	0.1217	0.1209	0.00
05/09/2008	J201 On 22-December-14			jSwap	10.0700	10.0510	0.1217	0.1209	0.00
05/09/2008	J201 On 22-December-14			jSwap	10.0700	10.0510	0.1217	0.1209	0.00
05/09/2008	J201 On 22-December-14			jSwap	10.0700	10.0510	0.1217	0.1209	0.00
05/09/2008	J203 On 15-September-17			jSwap	9.8500	9.8310	0.1482	0.1474	0.00
05/09/2008	J203 On 15-September-17			jSwap	9.8500	9.8310	0.1482	0.1474	0.00
05/09/2008	J203 On 15-September-17			jSwap	9.8500	9.8310	0.1482	0.1474	0.00
05/09/2008	J203 On 15-September-17			jSwap	9.8500	9.8310	0.1482	0.1474	0.00
05/09/2008	J203 On 15-September-17			jSwap	9.8500	9.8310	0.1482	0.1474	0.00
05/09/2008	J203 On 15-September-17			jSwap	9.8500	9.8310	0.1482	0.1474	0.00
05/09/2008	J203 On 15-September-17			jSwap	9.8500	9.8310	0.1482	0.1474	0.00
05/09/2008	J204 On 21-December-18			jSwap	9.6800	9.6590	0.1431	0.1417	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2008	JFRA On 07-May-09			JFra	11.4100	11.3960	0.0277	0.0276	0.00
05/09/2008	JFRA On 07-May-09			JFra	11.4100	11.3960	0.0277	0.0276	0.00
05/09/2008	JFRA On 07-May-09			JFra	11.4100	11.3960	0.0277	0.0276	0.00
05/09/2008	JFRA On 07-May-09			JFra	11.4100	11.3960	0.0277	0.0276	0.00
05/09/2008	JFRA On 07-May-09			JFra	11.4100	11.3960	0.0277	0.0276	0.00
05/09/2008	JFRA On 07-May-09			JFra	11.4100	11.3960	0.0277	0.0276	0.00
05/09/2008	JFRA On 07-May-09			JFra	11.4100	11.3960	0.0277	0.0276	0.00
05/09/2008	JFRA On 06-August-09			JFra	10.8700	10.8760	0.0264	0.0264	0.00
05/09/2008	JFRA On 06-August-09			JFra	10.8700	10.8760	0.0264	0.0264	0.00
05/09/2008	JFRA On 06-August-09			JFra	10.8700	10.8760	0.0264	0.0264	0.00
05/09/2008	JFRA On 06-August-09			JFra	10.8700	10.8760	0.0264	0.0264	0.00
05/09/2008	JFRA On 06-August-09			JFra	10.8700	10.8760	0.0264	0.0264	0.00
05/09/2008	JFRA On 06-August-09			JFra	10.8700	10.8760	0.0264	0.0264	0.00
05/09/2008	JFRA On 06-August-09			JFra	10.8700	10.8760	0.0264	0.0264	0.00
05/09/2008	JFRA On 06-August-09			JFra	10.8700	10.8760	0.0264	0.0264	0.00
05/09/2008	JFRA On 06-November-08			JFra	12.0700	12.0590	0.0292	0.0292	0.00
05/09/2008	JFRA On 06-November-08			JFra	12.0700	12.0590	0.0292	0.0292	0.00
05/09/2008	JFRA On 06-November-08			JFra	12.0700	12.0590	0.0292	0.0292	0.00
05/09/2008	JFRA On 06-November-08			JFra	12.0700	12.0590	0.0292	0.0292	0.00
05/09/2008	JFRA On 06-November-08			JFra	12.0700	12.0590	0.0292	0.0292	0.00
05/09/2008	JFRA On 06-November-08			JFra	12.0700	12.0590	0.0292	0.0292	0.00
05/09/2008	JFRA On 06-November-08			JFra	12.0700	12.0590	0.0292	0.0292	0.00
05/09/2008	JFRA On 06-November-08			JFra	12.0700	12.0590	0.0292	0.0292	0.00
05/09/2008	JFRA On 05-November-09			JFra	10.4700	10.4180	0.0254	0.0253	0.00
05/09/2008	JFRA On 05-November-09			JFra	10.4700	10.4180	0.0254	0.0253	0.00
05/09/2008	JFRA On 05-November-09			JFra	10.4700	10.4180	0.0254	0.0253	0.00
05/09/2008	JFRA On 05-November-09			JFra	10.4700	10.4180	0.0254	0.0253	0.00
05/09/2008	JFRA On 05-November-09			JFra	10.4700	10.4180	0.0254	0.0253	0.00
05/09/2008	JFRA On 05-November-09			JFra	10.4700	10.4180	0.0254	0.0253	0.00
05/09/2008	JFRA On 05-November-09			JFra	10.4700	10.4180	0.0254	0.0253	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2008	JN02 On 05-February-09			jNote	10.5300	10.5120	0.1864	0.1862	0.00
05/09/2008	JN02 On 05-February-09			jNote	10.5300	10.5120	0.1864	0.1862	0.00
05/09/2008	JN02 On 05-February-09			jNote	10.5300	10.5120	0.1864	0.1862	0.00
05/09/2008	JN02 On 05-February-09			jNote	10.5300	10.5120	0.1864	0.1862	0.00
05/09/2008	JN02 On 05-February-09			jNote	10.5300	10.5120	0.1864	0.1862	0.00
05/09/2008	JN02 On 05-February-09			jNote	10.5300	10.5120	0.1864	0.1862	0.00
05/09/2008	JN02 On 05-February-09			jNote	10.5300	10.5120	0.1864	0.1862	0.00
05/09/2008	JN02 On 07-May-09			jNote	10.2100	10.1880	0.1816	0.1812	0.00
05/09/2008	JN02 On 07-May-09			jNote	10.2100	10.1880	0.1816	0.1812	0.00
05/09/2008	JN02 On 07-May-09			jNote	10.2100	10.1880	0.1816	0.1812	0.00
05/09/2008	JN02 On 07-May-09			jNote	10.2100	10.1880	0.1816	0.1812	0.00
05/09/2008	JN02 On 07-May-09			jNote	10.2100	10.1880	0.1816	0.1812	0.00
05/09/2008	JN02 On 07-May-09			jNote	10.2100	10.1880	0.1816	0.1812	0.00
05/09/2008	JN02 On 07-May-09			jNote	10.2100	10.1880	0.1816	0.1812	0.00
05/09/2008	JN02 On 06-November-08			jNote	10.8500	10.8340	0.1914	0.1912	0.00
05/09/2008	JN02 On 06-November-08			jNote	10.8500	10.8340	0.1914	0.1912	0.00
05/09/2008	JN02 On 06-November-08			jNote	10.8500	10.8340	0.1914	0.1912	0.00
05/09/2008	JN02 On 06-November-08			jNote	10.8500	10.8340	0.1914	0.1912	0.00
05/09/2008	JN02 On 06-November-08			jNote	10.8500	10.8340	0.1914	0.1912	0.00
05/09/2008	JN02 On 06-November-08			jNote	10.8500	10.8340	0.1914	0.1912	0.00
05/09/2008	JN02 On 06-November-08			jNote	10.8500	10.8340	0.1914	0.1912	0.00
05/09/2008	JN05 On 05-February-09			jNote	9.7200	9.7030	0.3782	0.3778	0.00
05/09/2008	JN05 On 05-February-09			jNote	9.7200	9.7030	0.3782	0.3778	0.00
05/09/2008	JN05 On 05-February-09			jNote	9.7200	9.7030	0.3782	0.3778	0.00
05/09/2008	JN05 On 05-February-09			jNote	9.7200	9.7030	0.3782	0.3778	0.00
05/09/2008	JN05 On 05-February-09			jNote	9.7200	9.7030	0.3782	0.3778	0.00
05/09/2008	JN05 On 05-February-09			jNote	9.7200	9.7030	0.3782	0.3778	0.00
05/09/2008	JN05 On 05-February-09			jNote	9.7200	9.7030	0.3782	0.3778	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2008	JN05 On 07-May-09			jNote	9.5500	9.5320	0.3727	0.3721	0.00
05/09/2008	JN05 On 07-May-09			jNote	9.5500	9.5320	0.3727	0.3721	0.00
05/09/2008	JN05 On 07-May-09			jNote	9.5500	9.5320	0.3727	0.3721	0.00
05/09/2008	JN05 On 07-May-09			jNote	9.5500	9.5320	0.3727	0.3721	0.00
05/09/2008	JN05 On 07-May-09			jNote	9.5500	9.5320	0.3727	0.3721	0.00
05/09/2008	JN05 On 07-May-09			jNote	9.5500	9.5320	0.3727	0.3721	0.00
05/09/2008	JN05 On 07-May-09			jNote	9.5500	9.5320	0.3727	0.3721	0.00
05/09/2008	JN05 On 07-November-08			jNote	9.7300	9.6820	0.3625	0.3613	0.00
05/09/2008	JN05 On 07-November-08			jNote	9.7300	9.6820	0.3625	0.3613	0.00
05/09/2008	JN05 On 07-November-08			jNote	9.7300	9.6820	0.3625	0.3613	0.00
05/09/2008	JN05 On 07-November-08			jNote	9.7300	9.6820	0.3625	0.3613	0.00
05/09/2008	JN05 On 07-November-08			jNote	9.7300	9.6820	0.3625	0.3613	0.00
05/09/2008	JN05 On 07-November-08			jNote	9.7300	9.6820	0.3625	0.3613	0.00
05/09/2008	JN05 On 07-November-08			jNote	9.7300	9.6820	0.3625	0.3613	0.00
05/09/2008	JN10 On 05-February-09			jNote	9.3000	9.2720	0.5941	0.5930	0.00
05/09/2008	JN10 On 05-February-09			jNote	9.3000	9.2720	0.5941	0.5930	0.00
05/09/2008	JN10 On 05-February-09			jNote	9.3000	9.2720	0.5941	0.5930	0.00
05/09/2008	JN10 On 05-February-09			jNote	9.3000	9.2720	0.5941	0.5930	0.00
05/09/2008	JN10 On 05-February-09			jNote	9.3000	9.2720	0.5941	0.5930	0.00
05/09/2008	JN10 On 05-February-09			jNote	9.3000	9.2720	0.5941	0.5930	0.00
05/09/2008	JN10 On 05-February-09			jNote	9.3000	9.2720	0.5941	0.5930	0.00
05/09/2008	JN10 On 07-May-09			jNote	9.1800	9.1510	0.5898	0.5885	0.00
05/09/2008	JN10 On 07-May-09			jNote	9.1800	9.1510	0.5898	0.5885	0.00
05/09/2008	JN10 On 07-May-09			jNote	9.1800	9.1510	0.5898	0.5885	0.00
05/09/2008	JN10 On 07-May-09			jNote	9.1800	9.1510	0.5898	0.5885	0.00
05/09/2008	JN10 On 07-May-09			jNote	9.1800	9.1510	0.5898	0.5885	0.00
05/09/2008	JN10 On 07-May-09			jNote	9.1800	9.1510	0.5898	0.5885	0.00
05/09/2008	JN10 On 07-May-09			jNote	9.1800	9.1510	0.5898	0.5885	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2008	JN10 On 07-November-08			jNote	9.3800	9.3350	0.5880	0.5866	0.00
05/09/2008	JN10 On 07-November-08			jNote	9.3800	9.3350	0.5880	0.5866	0.00
05/09/2008	JN10 On 07-November-08			jNote	9.3800	9.3350	0.5880	0.5866	0.00
05/09/2008	JN10 On 07-November-08			jNote	9.3800	9.3350	0.5880	0.5866	0.00
05/09/2008	JN10 On 07-November-08			jNote	9.3800	9.3350	0.5880	0.5866	0.00
05/09/2008	JN10 On 07-November-08			jNote	9.3800	9.3350	0.5880	0.5866	0.00
05/09/2008	JN10 On 07-November-08			jNote	9.3800	9.3350	0.5880	0.5866	0.00
05/09/2008	JROD On 30-September-08			jRod	11.8200	11.8210	0.0105	0.0099	0.00
05/09/2008	JROD On 30-September-08			jRod	11.8200	11.8210	0.0105	0.0099	0.00
05/09/2008	JROD On 30-September-08			jRod	11.8200	11.8210	0.0105	0.0099	0.00
05/09/2008	JROD On 30-September-08			jRod	11.8200	11.8210	0.0105	0.0099	0.00
05/09/2008	JROD On 30-September-08			jRod	11.8200	11.8210	0.0105	0.0099	0.00
05/09/2008	JROD On 30-September-08			jRod	11.8200	11.8210	0.0105	0.0099	0.00
05/09/2008	JROD On 30-September-08			jRod	11.8200	11.8210	0.0105	0.0099	0.00
05/09/2008	JROD On 31-October-08			jRod	11.9400	11.9240	0.0107	0.0100	0.00
05/09/2008	JROD On 31-October-08			jRod	11.9400	11.9240	0.0107	0.0100	0.00
05/09/2008	JROD On 31-October-08			jRod	11.9400	11.9240	0.0107	0.0100	0.00
05/09/2008	JROD On 31-October-08			jRod	11.9400	11.9240	0.0107	0.0100	0.00
05/09/2008	JROD On 31-October-08			jRod	11.9400	11.9240	0.0107	0.0100	0.00
05/09/2008	JROD On 31-October-08			jRod	11.9400	11.9240	0.0107	0.0100	0.00
05/09/2008	JROD On 31-October-08			jRod	11.9400	11.9240	0.0107	0.0100	0.00
05/09/2008	JROD On 28-November-08			jRod	12.1000	12.0750	0.0108	0.0102	0.00
05/09/2008	JROD On 28-November-08			jRod	12.1000	12.0750	0.0108	0.0102	0.00
05/09/2008	JROD On 28-November-08			jRod	12.1000	12.0750	0.0108	0.0102	0.00
05/09/2008	JROD On 28-November-08			jRod	12.1000	12.0750	0.0108	0.0102	0.00
05/09/2008	JROD On 28-November-08			jRod	12.1000	12.0750	0.0108	0.0102	0.00
05/09/2008	JROD On 28-November-08			jRod	12.1000	12.0750	0.0108	0.0102	0.00
05/09/2008	JROD On 28-November-08			jRod	12.1000	12.0750	0.0108	0.0102	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2008	JROD On 31-December-08			jRod	12.0600	12.0420	0.0209	0.0202	0.00
05/09/2008	JROD On 31-December-08			jRod	12.0600	12.0420	0.0209	0.0202	0.00
05/09/2008	JROD On 31-December-08			jRod	12.0600	12.0420	0.0209	0.0202	0.00
05/09/2008	JROD On 31-December-08			jRod	12.0600	12.0420	0.0209	0.0202	0.00
05/09/2008	JROD On 31-December-08			jRod	12.0600	12.0420	0.0209	0.0202	0.00
05/09/2008	JROD On 31-December-08			jRod	12.0600	12.0420	0.0209	0.0202	0.00
05/09/2008	JROD On 31-December-08			jRod	12.0600	12.0420	0.0209	0.0202	0.00
05/09/2008	OTH1 On 05-February-09			Index Future	265.2200	265.4610	265.2240	265.4610	0.00
05/09/2008	OTH1 On 05-February-09			Index Future	265.2200	265.4610	265.2240	265.4610	0.00
05/09/2008	OTH1 On 05-February-09			Index Future	265.2200	265.4610	265.2240	265.4610	0.00
05/09/2008	OTH1 On 05-February-09			Index Future	265.2200	265.4610	265.2240	265.4610	0.00
05/09/2008	OTH1 On 05-February-09			Index Future	265.2200	265.4610	265.2240	265.4610	0.00
05/09/2008	OTH1 On 05-February-09			Index Future	265.2200	265.4610	265.2240	265.4610	0.00
05/09/2008	OTH1 On 05-February-09			Index Future	265.2200	265.4610	265.2240	265.4610	0.00
05/09/2008	OTH1 On 07-May-09			Index Future	273.0100	273.2500	273.0070	273.2500	0.00
05/09/2008	OTH1 On 07-May-09			Index Future	273.0100	273.2500	273.0070	273.2500	0.00
05/09/2008	OTH1 On 07-May-09			Index Future	273.0100	273.2500	273.0070	273.2500	0.00
05/09/2008	OTH1 On 07-May-09			Index Future	273.0100	273.2500	273.0070	273.2500	0.00
05/09/2008	OTH1 On 07-May-09			Index Future	273.0100	273.2500	273.0070	273.2500	0.00
05/09/2008	OTH1 On 07-May-09			Index Future	273.0100	273.2500	273.0070	273.2500	0.00
05/09/2008	OTH1 On 07-May-09			Index Future	273.0100	273.2500	273.0070	273.2500	0.00
05/09/2008	OTH1 On 06-November-08			Index Future	257.4400	257.6670	257.4380	257.6670	9.00
05/09/2008	OTH1 On 06-November-08			Index Future	257.4400	257.6670	257.4380	257.6670	9.00
05/09/2008	OTH1 On 06-November-08			Index Future	257.4400	257.6670	257.4380	257.6670	9.00
05/09/2008	OTH1 On 06-November-08			Index Future	257.4400	257.6670	257.4380	257.6670	9.00
05/09/2008	OTH1 On 06-November-08			Index Future	257.4400	257.6670	257.4380	257.6670	9.00
05/09/2008	OTH1 On 06-November-08			Index Future	257.4400	257.6670	257.4380	257.6670	9.00
05/09/2008	OTH1 On 06-November-08			Index Future	257.4400	257.6670	257.4380	257.6670	9.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2008	R153 On 05-February-09			Bond Future	9.4600	9.3820	110.8297	110.9481	3.00
05/09/2008	R153 On 05-February-09			Bond Future	9.4600	9.3820	110.8297	110.9481	3.00
05/09/2008	R153 On 05-February-09			Bond Future	9.4600	9.3820	110.8297	110.9481	3.00
05/09/2008	R153 On 05-February-09			Bond Future	9.4600	9.3820	110.8297	110.9481	3.00
05/09/2008	R153 On 05-February-09			Bond Future	9.4600	9.3820	110.8297	110.9481	3.00
05/09/2008	R153 On 05-February-09			Bond Future	9.4600	9.3820	110.8297	110.9481	3.00
05/09/2008	R153 On 05-February-09			Bond Future	9.4600	9.3820	110.8297	110.9481	3.00
05/09/2008	R153 On 07-May-09			Bond Future	8.9900	8.8960	107.3639	107.4863	0.00
05/09/2008	R153 On 07-May-09			Bond Future	8.9900	8.8960	107.3639	107.4863	0.00
05/09/2008	R153 On 07-May-09			Bond Future	8.9900	8.8960	107.3639	107.4863	0.00
05/09/2008	R153 On 07-May-09			Bond Future	8.9900	8.8960	107.3639	107.4863	0.00
05/09/2008	R153 On 07-May-09			Bond Future	8.9900	8.8960	107.3639	107.4863	0.00
05/09/2008	R153 On 07-May-09			Bond Future	8.9900	8.8960	107.3639	107.4863	0.00
05/09/2008	R153 On 07-May-09			Bond Future	8.9900	8.8960	107.3639	107.4863	0.00
05/09/2008	R153 On 06-November-08			Bond Future	9.8200	9.7510	107.6836	107.7992	8999.00
05/09/2008	R153 On 06-November-08			Bond Future	9.8200	9.7510	107.6836	107.7992	8999.00
05/09/2008	R153 On 06-November-08			Bond Future	9.8200	9.7510	107.6836	107.7992	8999.00
05/09/2008	R153 On 06-November-08			Bond Future	9.8200	9.7510	107.6836	107.7992	8999.00
05/09/2008	R153 On 06-November-08			Bond Future	9.8200	9.7510	107.6836	107.7992	8999.00
05/09/2008	R153 On 06-November-08			Bond Future	9.8200	9.7510	107.6836	107.7992	8999.00
05/09/2008	R153 On 06-November-08			Bond Future	9.8200	9.7510	107.6836	107.7992	8999.00
05/09/2008	R157 On 05-February-09			Bond Future	9.0600	9.0190	127.1529	127.4032	5094.00
05/09/2008	R157 On 05-February-09			Bond Future	9.0600	9.0190	127.1529	127.4032	5094.00
05/09/2008	R157 On 05-February-09			Bond Future	9.0600	9.0190	127.1529	127.4032	5094.00
05/09/2008	R157 On 05-February-09			Bond Future	9.0600	9.0190	127.1529	127.4032	5094.00
05/09/2008	R157 On 05-February-09			Bond Future	9.0600	9.0190	127.1529	127.4032	5094.00
05/09/2008	R157 On 05-February-09			Bond Future	9.0600	9.0190	127.1529	127.4032	5094.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2008	R157 On 05-February-09			Bond Future	9.0600	9.0190	127.1529	127.4032	5094.00
05/09/2008	R157 On 07-May-09			Bond Future	8.9300	8.8780	123.8937	124.1489	0.00
05/09/2008	R157 On 07-May-09			Bond Future	8.9300	8.8780	123.8937	124.1489	0.00
05/09/2008	R157 On 07-May-09			Bond Future	8.9300	8.8780	123.8937	124.1489	0.00
05/09/2008	R157 On 07-May-09			Bond Future	8.9300	8.8780	123.8937	124.1489	0.00
05/09/2008	R157 On 07-May-09			Bond Future	8.9300	8.8780	123.8937	124.1489	0.00
05/09/2008	R157 On 07-May-09			Bond Future	8.9300	8.8780	123.8937	124.1489	0.00
05/09/2008	R157 On 07-May-09			Bond Future	8.9300	8.8780	123.8937	124.1489	0.00
05/09/2008	R157 On 06-November-08			Bond Future	9.1900	9.1490	123.6203	123.8650	7503.00
05/09/2008	R157 On 06-November-08			Bond Future	9.1900	9.1490	123.6203	123.8650	7503.00
05/09/2008	R157 On 06-November-08			Bond Future	9.1900	9.1490	123.6203	123.8650	7503.00
05/09/2008	R157 On 06-November-08			Bond Future	9.1900	9.1490	123.6203	123.8650	7503.00
05/09/2008	R157 On 06-November-08			Bond Future	9.1900	9.1490	123.6203	123.8650	7503.00
05/09/2008	R157 On 06-November-08			Bond Future	9.1900	9.1490	123.6203	123.8650	7503.00
05/09/2008	R157 On 06-November-08			Bond Future	9.1900	9.1490	123.6203	123.8650	7503.00
05/09/2008	R186 On 05-February-09			Bond Future	8.8400	8.8180	116.2207	116.4385	2500.00
05/09/2008	R186 On 05-February-09			Bond Future	8.8400	8.8180	116.2207	116.4385	2500.00
05/09/2008	R186 On 05-February-09			Bond Future	8.8400	8.8180	116.2207	116.4385	2500.00
05/09/2008	R186 On 05-February-09			Bond Future	8.8400	8.8180	116.2207	116.4385	2500.00
05/09/2008	R186 On 05-February-09			Bond Future	8.8400	8.8180	116.2207	116.4385	2500.00
05/09/2008	R186 On 05-February-09			Bond Future	8.8400	8.8180	116.2207	116.4385	2500.00
05/09/2008	R186 On 05-February-09			Bond Future	8.8400	8.8180	116.2207	116.4385	2500.00
05/09/2008	R186 On 07-May-09			Bond Future	8.7400	8.7220	119.7099	119.9289	0.00
05/09/2008	R186 On 07-May-09			Bond Future	8.7400	8.7220	119.7099	119.9289	0.00
05/09/2008	R186 On 07-May-09			Bond Future	8.7400	8.7220	119.7099	119.9289	0.00
05/09/2008	R186 On 07-May-09			Bond Future	8.7400	8.7220	119.7099	119.9289	0.00
05/09/2008	R186 On 07-May-09			Bond Future	8.7400	8.7220	119.7099	119.9289	0.00
05/09/2008	R186 On 07-May-09			Bond Future	8.7400	8.7220	119.7099	119.9289	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2008	R186 On 07-May-09			Bond Future	8.7400	8.7220	119.7099	119.9289	0.00
05/09/2008	R186 On 06-November-08			Bond Future	8.9400	8.9160	117.9716	118.1881	4905.00
05/09/2008	R186 On 06-November-08			Bond Future	8.9400	8.9160	117.9716	118.1881	4905.00
05/09/2008	R186 On 06-November-08			Bond Future	8.9400	8.9160	117.9716	118.1881	4905.00
05/09/2008	R186 On 06-November-08			Bond Future	8.9400	8.9160	117.9716	118.1881	4905.00
05/09/2008	R186 On 06-November-08			Bond Future	8.9400	8.9160	117.9716	118.1881	4905.00
05/09/2008	R186 On 06-November-08			Bond Future	8.9400	8.9160	117.9716	118.1881	4905.00
05/09/2008	R186 On 06-November-08			Bond Future	8.9400	8.9160	117.9716	118.1881	4905.00
05/09/2008	R196 On 05-February-09			Bond Future	11.1100	11.1050	104.4278	104.4281	0.00
05/09/2008	R196 On 05-February-09			Bond Future	11.1100	11.1050	104.4278	104.4281	0.00
05/09/2008	R196 On 05-February-09			Bond Future	11.1100	11.1050	104.4278	104.4281	0.00
05/09/2008	R196 On 05-February-09			Bond Future	11.1100	11.1050	104.4278	104.4281	0.00
05/09/2008	R196 On 05-February-09			Bond Future	11.1100	11.1050	104.4278	104.4281	0.00
05/09/2008	R196 On 05-February-09			Bond Future	11.1100	11.1050	104.4278	104.4281	0.00
05/09/2008	R196 On 05-February-09			Bond Future	11.1100	11.1050	104.4278	104.4281	0.00
05/09/2008	R196 On 07-May-09			Bond Future	11.1600	11.1050	101.5806	101.5969	0.00
05/09/2008	R196 On 07-May-09			Bond Future	11.1600	11.1050	101.5806	101.5969	0.00
05/09/2008	R196 On 07-May-09			Bond Future	11.1600	11.1050	101.5806	101.5969	0.00
05/09/2008	R196 On 07-May-09			Bond Future	11.1600	11.1050	101.5806	101.5969	0.00
05/09/2008	R196 On 07-May-09			Bond Future	11.1600	11.1050	101.5806	101.5969	0.00
05/09/2008	R196 On 07-May-09			Bond Future	11.1600	11.1050	101.5806	101.5969	0.00
05/09/2008	R196 On 07-May-09			Bond Future	11.1600	11.1050	101.5806	101.5969	0.00
05/09/2008	R196 On 06-November-08			Bond Future	11.7500	11.1050	101.4406	101.6297	0.00
05/09/2008	R196 On 06-November-08			Bond Future	11.7500	11.1050	101.4406	101.6297	0.00
05/09/2008	R196 On 06-November-08			Bond Future	11.7500	11.1050	101.4406	101.6297	0.00
05/09/2008	R196 On 06-November-08			Bond Future	11.7500	11.1050	101.4406	101.6297	0.00
05/09/2008	R196 On 06-November-08			Bond Future	11.7500	11.1050	101.4406	101.6297	0.00
05/09/2008	R196 On 06-November-08			Bond Future	11.7500	11.1050	101.4406	101.6297	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2008	R196 On 06-November-08			Bond Future	11.7500	11.1050	101.4406	101.6297	0.00
05/09/2008	R201 On 05-February-09			Bond Future	9.1400	9.0900	99.4888	99.6877	0.00
05/09/2008	R201 On 05-February-09			Bond Future	9.1400	9.0900	99.4888	99.6877	0.00
05/09/2008	R201 On 05-February-09			Bond Future	9.1400	9.0900	99.4888	99.6877	0.00
05/09/2008	R201 On 05-February-09			Bond Future	9.1400	9.0900	99.4888	99.6877	0.00
05/09/2008	R201 On 05-February-09			Bond Future	9.1400	9.0900	99.4888	99.6877	0.00
05/09/2008	R201 On 05-February-09			Bond Future	9.1400	9.0900	99.4888	99.6877	0.00
05/09/2008	R201 On 05-February-09			Bond Future	9.1400	9.0900	99.4888	99.6877	0.00
05/09/2008	R201 On 07-May-09			Bond Future	8.9900	8.9440	102.3487	102.5556	0.00
05/09/2008	R201 On 07-May-09			Bond Future	8.9900	8.9440	102.3487	102.5556	0.00
05/09/2008	R201 On 07-May-09			Bond Future	8.9900	8.9440	102.3487	102.5556	0.00
05/09/2008	R201 On 07-May-09			Bond Future	8.9900	8.9440	102.3487	102.5556	0.00
05/09/2008	R201 On 07-May-09			Bond Future	8.9900	8.9440	102.3487	102.5556	0.00
05/09/2008	R201 On 07-May-09			Bond Future	8.9900	8.9440	102.3487	102.5556	0.00
05/09/2008	R201 On 07-May-09			Bond Future	8.9900	8.9440	102.3487	102.5556	0.00
05/09/2008	R201 On 06-November-08			Bond Future	9.2800	9.2340	100.9854	101.1798	1000.00
05/09/2008	R201 On 06-November-08			Bond Future	9.2800	9.2340	100.9854	101.1798	1000.00
05/09/2008	R201 On 06-November-08			Bond Future	9.2800	9.2340	100.9854	101.1798	1000.00
05/09/2008	R201 On 06-November-08			Bond Future	9.2800	9.2340	100.9854	101.1798	1000.00
05/09/2008	R201 On 06-November-08			Bond Future	9.2800	9.2340	100.9854	101.1798	1000.00
05/09/2008	R201 On 06-November-08			Bond Future	9.2800	9.2340	100.9854	101.1798	1000.00
05/09/2008	R201 On 06-November-08			Bond Future	9.2800	9.2340	100.9854	101.1798	1000.00
05/09/2008	R203 On 05-February-09			Bond Future	9.0600	9.0220	98.6233	98.8117	0.00
05/09/2008	R203 On 05-February-09			Bond Future	9.0600	9.0220	98.6233	98.8117	0.00
05/09/2008	R203 On 05-February-09			Bond Future	9.0600	9.0220	98.6233	98.8117	0.00
05/09/2008	R203 On 05-February-09			Bond Future	9.0600	9.0220	98.6233	98.8117	0.00
05/09/2008	R203 On 05-February-09			Bond Future	9.0600	9.0220	98.6233	98.8117	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2008	R203 On 05-February-09			Bond Future	9.0600	9.0220	98.6233	98.8117	0.00
05/09/2008	R203 On 05-February-09			Bond Future	9.0600	9.0220	98.6233	98.8117	0.00
05/09/2008	R203 On 07-May-09			Bond Future	8.9200	8.8890	97.3740	97.5720	0.00
05/09/2008	R203 On 07-May-09			Bond Future	8.9200	8.8890	97.3740	97.5720	0.00
05/09/2008	R203 On 07-May-09			Bond Future	8.9200	8.8890	97.3740	97.5720	0.00
05/09/2008	R203 On 07-May-09			Bond Future	8.9200	8.8890	97.3740	97.5720	0.00
05/09/2008	R203 On 07-May-09			Bond Future	8.9200	8.8890	97.3740	97.5720	0.00
05/09/2008	R203 On 07-May-09			Bond Future	8.9200	8.8890	97.3740	97.5720	0.00
05/09/2008	R203 On 07-May-09			Bond Future	8.9200	8.8890	97.3740	97.5720	0.00
05/09/2008	R203 On 06-November-08			Bond Future	9.1800	9.1510	95.7121	95.8964	0.00
05/09/2008	R203 On 06-November-08			Bond Future	9.1800	9.1510	95.7121	95.8964	0.00
05/09/2008	R203 On 06-November-08			Bond Future	9.1800	9.1510	95.7121	95.8964	0.00
05/09/2008	R203 On 06-November-08			Bond Future	9.1800	9.1510	95.7121	95.8964	0.00
05/09/2008	R203 On 06-November-08			Bond Future	9.1800	9.1510	95.7121	95.8964	0.00
05/09/2008	R203 On 06-November-08			Bond Future	9.1800	9.1510	95.7121	95.8964	0.00
05/09/2008	R203 On 06-November-08			Bond Future	9.1800	9.1510	95.7121	95.8964	0.00
05/09/2008	R204 On 05-February-09			Bond Future	9.0200	8.9710	94.5639	94.8356	9.00
05/09/2008	R204 On 05-February-09			Bond Future	9.0200	8.9710	94.5639	94.8356	9.00
05/09/2008	R204 On 05-February-09			Bond Future	9.0200	8.9710	94.5639	94.8356	9.00
05/09/2008	R204 On 05-February-09			Bond Future	9.0200	8.9710	94.5639	94.8356	9.00
05/09/2008	R204 On 05-February-09			Bond Future	9.0200	8.9710	94.5639	94.8356	9.00
05/09/2008	R204 On 05-February-09			Bond Future	9.0200	8.9710	94.5639	94.8356	9.00
05/09/2008	R204 On 05-February-09			Bond Future	9.0200	8.9710	94.5639	94.8356	9.00
05/09/2008	R204 On 07-May-09			Bond Future	8.9000	8.8500	97.4038	97.6803	0.00
05/09/2008	R204 On 07-May-09			Bond Future	8.9000	8.8500	97.4038	97.6803	0.00
05/09/2008	R204 On 07-May-09			Bond Future	8.9000	8.8500	97.4038	97.6803	0.00
05/09/2008	R204 On 07-May-09			Bond Future	8.9000	8.8500	97.4038	97.6803	0.00
05/09/2008	R204 On 07-May-09			Bond Future	8.9000	8.8500	97.4038	97.6803	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2008	R204 On 07-May-09			Bond Future	8.9000	8.8500	97.4038	97.6803	0.00
05/09/2008	R204 On 07-May-09			Bond Future	8.9000	8.8500	97.4038	97.6803	0.00
05/09/2008	R204 On 06-November-08			Bond Future	9.1400	9.0930	95.7219	95.9824	3126.00
05/09/2008	R204 On 06-November-08			Bond Future	9.1400	9.0930	95.7219	95.9824	3126.00
05/09/2008	R204 On 06-November-08			Bond Future	9.1400	9.0930	95.7219	95.9824	3126.00
05/09/2008	R204 On 06-November-08			Bond Future	9.1400	9.0930	95.7219	95.9824	3126.00
05/09/2008	R204 On 06-November-08			Bond Future	9.1400	9.0930	95.7219	95.9824	3126.00
05/09/2008	R204 On 06-November-08			Bond Future	9.1400	9.0930	95.7219	95.9824	3126.00
05/09/2008	R204 On 06-November-08			Bond Future	9.1400	9.0930	95.7219	95.9824	3126.00
05/09/2008	R206 On 05-February-09			Bond Future	9.0700	9.0260	94.3912	94.5642	0.00
05/09/2008	R206 On 05-February-09			Bond Future	9.0700	9.0260	94.3912	94.5642	0.00
05/09/2008	R206 On 05-February-09			Bond Future	9.0700	9.0260	94.3912	94.5642	0.00
05/09/2008	R206 On 05-February-09			Bond Future	9.0700	9.0260	94.3912	94.5642	0.00
05/09/2008	R206 On 05-February-09			Bond Future	9.0700	9.0260	94.3912	94.5642	0.00
05/09/2008	R206 On 05-February-09			Bond Future	9.0700	9.0260	94.3912	94.5642	0.00
05/09/2008	R206 On 05-February-09			Bond Future	9.0700	9.0260	94.3912	94.5642	0.00
05/09/2008	R206 On 07-May-09			Bond Future	8.8800	8.8300	97.2197	97.3984	0.00
05/09/2008	R206 On 07-May-09			Bond Future	8.8800	8.8300	97.2197	97.3984	0.00
05/09/2008	R206 On 07-May-09			Bond Future	8.8800	8.8300	97.2197	97.3984	0.00
05/09/2008	R206 On 07-May-09			Bond Future	8.8800	8.8300	97.2197	97.3984	0.00
05/09/2008	R206 On 07-May-09			Bond Future	8.8800	8.8300	97.2197	97.3984	0.00
05/09/2008	R206 On 07-May-09			Bond Future	8.8800	8.8300	97.2197	97.3984	0.00
05/09/2008	R206 On 06-November-08			Bond Future	9.2700	9.2220	95.2759	95.4422	610.00
05/09/2008	R206 On 06-November-08			Bond Future	9.2700	9.2220	95.2759	95.4422	610.00
05/09/2008	R206 On 06-November-08			Bond Future	9.2700	9.2220	95.2759	95.4422	610.00
05/09/2008	R206 On 06-November-08			Bond Future	9.2700	9.2220	95.2759	95.4422	610.00
05/09/2008	R206 On 06-November-08			Bond Future	9.2700	9.2220	95.2759	95.4422	610.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2008	R206 On 06-November-08			Bond Future	9.2700	9.2220	95.2759	95.4422	610.00
05/09/2008	R206 On 06-November-08			Bond Future	9.2700	9.2220	95.2759	95.4422	610.00
05/09/2008	R207 On 05-February-09			Bond Future	9.0300	8.9740	88.3200	88.6606	0.00
05/09/2008	R207 On 05-February-09			Bond Future	9.0300	8.9740	88.3200	88.6606	0.00
05/09/2008	R207 On 05-February-09			Bond Future	9.0300	8.9740	88.3200	88.6606	0.00
05/09/2008	R207 On 05-February-09			Bond Future	9.0300	8.9740	88.3200	88.6606	0.00
05/09/2008	R207 On 05-February-09			Bond Future	9.0300	8.9740	88.3200	88.6606	0.00
05/09/2008	R207 On 05-February-09			Bond Future	9.0300	8.9740	88.3200	88.6606	0.00
05/09/2008	R207 On 07-May-09			Bond Future	8.9200	8.8660	90.9708	91.3170	0.00
05/09/2008	R207 On 07-May-09			Bond Future	8.9200	8.8660	90.9708	91.3170	0.00
05/09/2008	R207 On 07-May-09			Bond Future	8.9200	8.8660	90.9708	91.3170	0.00
05/09/2008	R207 On 07-May-09			Bond Future	8.9200	8.8660	90.9708	91.3170	0.00
05/09/2008	R207 On 07-May-09			Bond Future	8.9200	8.8660	90.9708	91.3170	0.00
05/09/2008	R207 On 07-May-09			Bond Future	8.9200	8.8660	90.9708	91.3170	0.00
05/09/2008	R207 On 07-May-09			Bond Future	8.9200	8.8660	90.9708	91.3170	0.00
05/09/2008	R207 On 06-November-08			Bond Future	9.1400	9.0880	89.2631	89.5915	0.00
05/09/2008	R207 On 06-November-08			Bond Future	9.1400	9.0880	89.2631	89.5915	0.00
05/09/2008	R207 On 06-November-08			Bond Future	9.1400	9.0880	89.2631	89.5915	0.00
05/09/2008	R207 On 06-November-08			Bond Future	9.1400	9.0880	89.2631	89.5915	0.00
05/09/2008	R207 On 06-November-08			Bond Future	9.1400	9.0880	89.2631	89.5915	0.00
05/09/2008	R207 On 06-November-08			Bond Future	9.1400	9.0880	89.2631	89.5915	0.00
05/09/2008	R207 On 06-November-08			Bond Future	9.1400	9.0880	89.2631	89.5915	0.00
05/09/2008	R209 On 05-February-09			Bond Future	8.5300	8.5230	78.2788	78.3715	0.00
05/09/2008	R209 On 05-February-09			Bond Future	8.5300	8.5230	78.2788	78.3715	0.00
05/09/2008	R209 On 05-February-09			Bond Future	8.5300	8.5230	78.2788	78.3715	0.00
05/09/2008	R209 On 05-February-09			Bond Future	8.5300	8.5230	78.2788	78.3715	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2008	R209 On 05-February-09			Bond Future	8.5300	8.5230	78.2788	78.3715	0.00
05/09/2008	R209 On 05-February-09			Bond Future	8.5300	8.5230	78.2788	78.3715	0.00
05/09/2008	R209 On 05-February-09			Bond Future	8.5300	8.5230	78.2788	78.3715	0.00
05/09/2008	R209 On 07-May-09			Bond Future	8.4500	8.4420	77.4494	77.5519	0.00
05/09/2008	R209 On 07-May-09			Bond Future	8.4500	8.4420	77.4494	77.5519	0.00
05/09/2008	R209 On 07-May-09			Bond Future	8.4500	8.4420	77.4494	77.5519	0.00
05/09/2008	R209 On 07-May-09			Bond Future	8.4500	8.4420	77.4494	77.5519	0.00
05/09/2008	R209 On 07-May-09			Bond Future	8.4500	8.4420	77.4494	77.5519	0.00
05/09/2008	R209 On 07-May-09			Bond Future	8.4500	8.4420	77.4494	77.5519	0.00
05/09/2008	R209 On 06-November-08			Bond Future	8.6200	8.6060	75.9663	76.0577	6630.00
05/09/2008	R209 On 06-November-08			Bond Future	8.6200	8.6060	75.9663	76.0577	6630.00
05/09/2008	R209 On 06-November-08			Bond Future	8.6200	8.6060	75.9663	76.0577	6630.00
05/09/2008	R209 On 06-November-08			Bond Future	8.6200	8.6060	75.9663	76.0577	6630.00
05/09/2008	R209 On 06-November-08			Bond Future	8.6200	8.6060	75.9663	76.0577	6630.00
05/09/2008	R209 On 06-November-08			Bond Future	8.6200	8.6060	75.9663	76.0577	6630.00
05/09/2008	R209 On 06-November-08			Bond Future	8.6200	8.6060	75.9663	76.0577	6630.00
05/09/2008	TRT1 On 05-February-09			Index Future	275.7100	276.2040	275.7130	276.2040	0.00
05/09/2008	TRT1 On 05-February-09			Index Future	275.7100	276.2040	275.7130	276.2040	0.00
05/09/2008	TRT1 On 05-February-09			Index Future	275.7100	276.2040	275.7130	276.2040	0.00
05/09/2008	TRT1 On 05-February-09			Index Future	275.7100	276.2040	275.7130	276.2040	0.00
05/09/2008	TRT1 On 05-February-09			Index Future	275.7100	276.2040	275.7130	276.2040	0.00
05/09/2008	TRT1 On 05-February-09			Index Future	275.7100	276.2040	275.7130	276.2040	0.00
05/09/2008	TRT1 On 05-February-09			Index Future	275.7100	276.2040	275.7130	276.2040	0.00
05/09/2008	TRT1 On 07-May-09			Index Future	283.8000	284.3080	283.8040	284.3080	0.00
05/09/2008	TRT1 On 07-May-09			Index Future	283.8000	284.3080	283.8040	284.3080	0.00
05/09/2008	TRT1 On 07-May-09			Index Future	283.8000	284.3080	283.8040	284.3080	0.00
05/09/2008	TRT1 On 07-May-09			Index Future	283.8000	284.3080	283.8040	284.3080	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2008	TRT1 On 07-May-09			Index Future	283.8000	284.3080	283.8040	284.3080	0.00
05/09/2008	TRT1 On 07-May-09			Index Future	283.8000	284.3080	283.8040	284.3080	0.00
05/09/2008	TRT1 On 07-May-09			Index Future	283.8000	284.3080	283.8040	284.3080	0.00
05/09/2008	TRT1 On 06-November-08			Index Future	267.6200	268.0950	267.6190	268.0950	300.00
05/09/2008	TRT1 On 06-November-08			Index Future	267.6200	268.0950	267.6190	268.0950	300.00
05/09/2008	TRT1 On 06-November-08			Index Future	267.6200	268.0950	267.6190	268.0950	300.00
05/09/2008	TRT1 On 06-November-08			Index Future	267.6200	268.0950	267.6190	268.0950	300.00
05/09/2008	TRT1 On 06-November-08			Index Future	267.6200	268.0950	267.6190	268.0950	300.00
05/09/2008	TRT1 On 06-November-08			Index Future	267.6200	268.0950	267.6190	268.0950	300.00
05/09/2008	TRT1 On 06-November-08			Index Future	267.6200	268.0950	267.6190	268.0950	300.00
05/09/2008	ZAAD On 16-March-09			Currency Future	6.6700	6.7713	6.6671	6.7713	310.00
05/09/2008	ZAAD On 16-March-09			Currency Future	6.6700	6.7713	6.6671	6.7713	310.00
05/09/2008	ZAAD On 16-March-09			Currency Future	6.6700	6.7713	6.6671	6.7713	310.00
05/09/2008	ZAAD On 16-March-09			Currency Future	6.6700	6.7713	6.6671	6.7713	310.00
05/09/2008	ZAAD On 16-March-09			Currency Future	6.6700	6.7713	6.6671	6.7713	310.00
05/09/2008	ZAAD On 16-March-09			Currency Future	6.6700	6.7713	6.6671	6.7713	310.00
05/09/2008	ZAAD On 16-March-09			Currency Future	6.6700	6.7713	6.6671	6.7713	310.00
05/09/2008	ZAAD On 15-September-08			Currency Future	6.5000	6.5994	6.4962	6.5994	3237.00
05/09/2008	ZAAD On 15-September-08			Currency Future	6.5000	6.5994	6.4962	6.5994	3237.00
05/09/2008	ZAAD On 15-September-08			Currency Future	6.5000	6.5994	6.4962	6.5994	3237.00
05/09/2008	ZAAD On 15-September-08			Currency Future	6.5000	6.5994	6.4962	6.5994	3237.00
05/09/2008	ZAAD On 15-September-08			Currency Future	6.5000	6.5994	6.4962	6.5994	3237.00
05/09/2008	ZAAD On 15-September-08			Currency Future	6.5000	6.5994	6.4962	6.5994	3237.00
05/09/2008	ZAAD On 15-September-08			Currency Future	6.5000	6.5994	6.4962	6.5994	3237.00
05/09/2008	ZAAD On 12-December-08			Currency Future	6.5800	6.6834	6.5791	6.6834	5868.00
05/09/2008	ZAAD On 12-December-08			Currency Future	6.5800	6.6834	6.5791	6.6834	5868.00
05/09/2008	ZAAD On 12-December-08			Currency Future	6.5800	6.6834	6.5791	6.6834	5868.00
05/09/2008	ZAAD On 12-December-08			Currency Future	6.5800	6.6834	6.5791	6.6834	5868.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2008	ZAAD On 12-December-08			Currency Future	6.5800	6.6834	6.5791	6.6834	5868.00
05/09/2008	ZAAD On 12-December-08			Currency Future	6.5800	6.6834	6.5791	6.6834	5868.00
05/09/2008	ZAAD On 12-December-08			Currency Future	6.5800	6.6834	6.5791	6.6834	5868.00