



# Derivatives Weekly Statistics Report

From 2008/10/06 To 2008/10/10

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2008	\$ / R On 16-March-09			Currency Future	9.6900	9.3982	9.6930	9.3982	31417.00
10/10/2008	\$ / R On 16-March-09			Currency Future	9.6900	9.3982	9.6930	9.3982	31417.00
10/10/2008	\$ / R On 16-March-09			Currency Future	9.6900	9.3982	9.6930	9.3982	31417.00
10/10/2008	\$ / R On 16-March-09			Currency Future	9.6900	9.3982	9.6930	9.3982	31417.00
10/10/2008	\$ / R On 16-March-09			Currency Future	9.6900	9.3982	9.6930	9.3982	31417.00
10/10/2008	\$ / R On 16-March-09			Currency Future	9.6900	9.3982	9.6930	9.3982	31417.00
10/10/2008	\$ / R On 16-March-09			Currency Future	9.6900	9.3982	9.6930	9.3982	31417.00
10/10/2008	\$ / R On 12-June-09			Currency Future	9.8800	9.5816	9.8841	9.5816	2355.00
10/10/2008	\$ / R On 12-June-09			Currency Future	9.8800	9.5816	9.8841	9.5816	2355.00
10/10/2008	\$ / R On 12-June-09			Currency Future	9.8800	9.5816	9.8841	9.5816	2355.00
10/10/2008	\$ / R On 12-June-09			Currency Future	9.8800	9.5816	9.8841	9.5816	2355.00
10/10/2008	\$ / R On 12-June-09			Currency Future	9.8800	9.5816	9.8841	9.5816	2355.00
10/10/2008	\$ / R On 12-June-09			Currency Future	9.8800	9.5816	9.8841	9.5816	2355.00
10/10/2008	\$ / R On 12-June-09			Currency Future	9.8800	9.5816	9.8841	9.5816	2355.00
10/10/2008	\$ / R On 12-December-08			Currency Future	9.4900	9.2038	9.4928	9.2038	275822.00
10/10/2008	\$ / R On 12-December-08			Currency Future	9.4900	9.2038	9.4928	9.2038	275822.00
10/10/2008	\$ / R On 12-December-08			Currency Future	9.4900	9.2038	9.4928	9.2038	275822.00
10/10/2008	\$ / R On 12-December-08			Currency Future	9.4900	9.2038	9.4928	9.2038	275822.00
10/10/2008	\$ / R On 12-December-08			Currency Future	9.4900	9.2038	9.4928	9.2038	275822.00
10/10/2008	\$ / R On 12-December-08			Currency Future	9.4900	9.2038	9.4928	9.2038	275822.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2008	\$ / R On 12-December-08			Currency Future	9.4900	9.2038	9.4928	9.2038	275822.00
10/10/2008	\$ / R On 16-March-09	228.00	Call	Currency Future	1165	928	1165	928	0.00
10/10/2008	\$ / R On 16-March-09	228.00	Put	Currency Future	272	330	272	330	0.00
10/10/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	1550	1302	1550	1302	0.00
10/10/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	266	320	266	320	0.00
10/10/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	1213	991	1213	991	0.00
10/10/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	429	509	429	509	0.00
10/10/2008	£ / R On 16-March-09			Currency Future	16.4300	16.1315	16.4276	16.1315	17016.00
10/10/2008	£ / R On 16-March-09			Currency Future	16.4300	16.1315	16.4276	16.1315	17016.00
10/10/2008	£ / R On 16-March-09			Currency Future	16.4300	16.1315	16.4276	16.1315	17016.00
10/10/2008	£ / R On 16-March-09			Currency Future	16.4300	16.1315	16.4276	16.1315	17016.00
10/10/2008	£ / R On 16-March-09			Currency Future	16.4300	16.1315	16.4276	16.1315	17016.00
10/10/2008	£ / R On 16-March-09			Currency Future	16.4300	16.1315	16.4276	16.1315	17016.00
10/10/2008	£ / R On 16-March-09			Currency Future	16.4300	16.1315	16.4276	16.1315	17016.00
10/10/2008	£ / R On 12-June-09			Currency Future	16.6900	16.3874	16.6942	16.3874	8.00
10/10/2008	£ / R On 12-June-09			Currency Future	16.6900	16.3874	16.6942	16.3874	8.00
10/10/2008	£ / R On 12-June-09			Currency Future	16.6900	16.3874	16.6942	16.3874	8.00
10/10/2008	£ / R On 12-June-09			Currency Future	16.6900	16.3874	16.6942	16.3874	8.00
10/10/2008	£ / R On 12-June-09			Currency Future	16.6900	16.3874	16.6942	16.3874	8.00
10/10/2008	£ / R On 12-June-09			Currency Future	16.6900	16.3874	16.6942	16.3874	8.00
10/10/2008	£ / R On 12-June-09			Currency Future	16.6900	16.3874	16.6942	16.3874	8.00
10/10/2008	£ / R On 12-December-08			Currency Future	16.1300	15.8563	16.1331	15.8563	18026.00
10/10/2008	£ / R On 12-December-08			Currency Future	16.1300	15.8563	16.1331	15.8563	18026.00
10/10/2008	£ / R On 12-December-08			Currency Future	16.1300	15.8563	16.1331	15.8563	18026.00
10/10/2008	£ / R On 12-December-08			Currency Future	16.1300	15.8563	16.1331	15.8563	18026.00
10/10/2008	£ / R On 12-December-08			Currency Future	16.1300	15.8563	16.1331	15.8563	18026.00
10/10/2008	£ / R On 12-December-08			Currency Future	16.1300	15.8563	16.1331	15.8563	18026.00
10/10/2008	£ / R On 12-December-08			Currency Future	16.1300	15.8563	16.1331	15.8563	18026.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2008	£ / R On 12-December-08	7.50	Call	Currency Future	1570	1269	1570	1269	0.00
10/10/2008	£ / R On 12-December-08	7.50	Put	Currency Future	237	213	237	213	0.00
10/10/2008	€ / R On 16-March-09			Currency Future	13.1100	12.8399	13.1131	12.8399	15504.00
10/10/2008	€ / R On 16-March-09			Currency Future	13.1100	12.8399	13.1131	12.8399	15504.00
10/10/2008	€ / R On 16-March-09			Currency Future	13.1100	12.8399	13.1131	12.8399	15504.00
10/10/2008	€ / R On 16-March-09			Currency Future	13.1100	12.8399	13.1131	12.8399	15504.00
10/10/2008	€ / R On 16-March-09			Currency Future	13.1100	12.8399	13.1131	12.8399	15504.00
10/10/2008	€ / R On 16-March-09			Currency Future	13.1100	12.8399	13.1131	12.8399	15504.00
10/10/2008	€ / R On 16-March-09			Currency Future	13.1100	12.8399	13.1131	12.8399	15504.00
10/10/2008	€ / R On 12-June-09			Currency Future	13.3600	13.0758	13.3641	13.0758	50.00
10/10/2008	€ / R On 12-June-09			Currency Future	13.3600	13.0758	13.3641	13.0758	50.00
10/10/2008	€ / R On 12-June-09			Currency Future	13.3600	13.0758	13.3641	13.0758	50.00
10/10/2008	€ / R On 12-June-09			Currency Future	13.3600	13.0758	13.3641	13.0758	50.00
10/10/2008	€ / R On 12-June-09			Currency Future	13.3600	13.0758	13.3641	13.0758	50.00
10/10/2008	€ / R On 12-June-09			Currency Future	13.3600	13.0758	13.3641	13.0758	50.00
10/10/2008	€ / R On 12-June-09			Currency Future	13.3600	13.0758	13.3641	13.0758	50.00
10/10/2008	€ / R On 12-December-08			Currency Future	12.8400	12.5787	12.8409	12.5787	50558.00
10/10/2008	€ / R On 12-December-08			Currency Future	12.8400	12.5787	12.8409	12.5787	50558.00
10/10/2008	€ / R On 12-December-08			Currency Future	12.8400	12.5787	12.8409	12.5787	50558.00
10/10/2008	€ / R On 12-December-08			Currency Future	12.8400	12.5787	12.8409	12.5787	50558.00
10/10/2008	€ / R On 12-December-08			Currency Future	12.8400	12.5787	12.8409	12.5787	50558.00
10/10/2008	€ / R On 12-December-08			Currency Future	12.8400	12.5787	12.8409	12.5787	50558.00
10/10/2008	€ / R On 12-December-08			Currency Future	12.8400	12.5787	12.8409	12.5787	50558.00
10/10/2008	€ / R On 16-March-09	6.75	Call	Currency Future	1107	942	1107	942	0.00
10/10/2008	€ / R On 16-March-09	6.75	Put	Currency Future	594	702	594	702	0.00
10/10/2008	€ / R On 12-June-09	9.25	Call	Currency Future	1284	1112	1284	1112	0.00
10/10/2008	€ / R On 12-June-09	8.75	Call	Currency Future	1284	1112	1284	1112	0.00
10/10/2008	€ / R On 12-June-09	8.25	Call	Currency Future	1284	1112	1284	1112	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
10/10/2008	€ / R On 12-June-09	7.50	Call	Currency Future	1284	1112	1284	1112	0.00
10/10/2008	€ / R On 12-June-09	7.25	Call	Currency Future	1284	1112	1284	1112	0.00
10/10/2008	€ / R On 12-June-09	7.00	Call	Currency Future	1284	1112	1284	1112	0.00
10/10/2008	€ / R On 12-June-09	9.00	Call	Currency Future	1284	1112	1284	1112	0.00
10/10/2008	€ / R On 12-June-09	8.50	Call	Currency Future	1284	1112	1284	1112	0.00
10/10/2008	€ / R On 12-June-09	8.00	Call	Currency Future	1284	1112	1284	1112	0.00
10/10/2008	€ / R On 12-June-09	7.75	Call	Currency Future	1284	1112	1284	1112	0.00
10/10/2008	€ / R On 12-June-09	9.25	Put	Currency Future	820	936	820	936	0.00
10/10/2008	€ / R On 12-June-09	8.75	Put	Currency Future	820	936	820	936	0.00
10/10/2008	€ / R On 12-June-09	8.25	Put	Currency Future	820	936	820	936	0.00
10/10/2008	€ / R On 12-June-09	7.50	Put	Currency Future	820	936	820	936	0.00
10/10/2008	€ / R On 12-June-09	7.25	Put	Currency Future	820	936	820	936	0.00
10/10/2008	€ / R On 12-June-09	7.00	Put	Currency Future	820	936	820	936	0.00
10/10/2008	€ / R On 12-June-09	9.00	Put	Currency Future	820	936	820	936	0.00
10/10/2008	€ / R On 12-June-09	8.50	Put	Currency Future	820	936	820	936	0.00
10/10/2008	€ / R On 12-June-09	8.00	Put	Currency Future	820	936	820	936	0.00
10/10/2008	€ / R On 12-June-09	7.75	Put	Currency Future	820	936	820	936	0.00
10/10/2008	€ / R On 12-December-08	9.25	Call	Currency Future	760	603	760	603	0.00
10/10/2008	€ / R On 12-December-08	9.00	Call	Currency Future	760	603	760	603	0.00
10/10/2008	€ / R On 12-December-08	8.75	Call	Currency Future	760	603	760	603	0.00
10/10/2008	€ / R On 12-December-08	8.50	Call	Currency Future	760	603	760	603	0.00
10/10/2008	€ / R On 12-December-08	8.25	Call	Currency Future	760	603	760	603	0.00
10/10/2008	€ / R On 12-December-08	7.75	Call	Currency Future	760	603	760	603	0.00
10/10/2008	€ / R On 12-December-08	7.50	Call	Currency Future	760	603	760	603	0.00
10/10/2008	€ / R On 12-December-08	7.25	Call	Currency Future	760	603	760	603	0.00
10/10/2008	€ / R On 12-December-08	7.00	Call	Currency Future	760	603	760	603	0.00
10/10/2008	€ / R On 12-December-08	6.75	Call	Currency Future	760	603	760	603	0.00
10/10/2008	€ / R On 12-December-08	8.00	Call	Currency Future	760	603	760	603	0.00
10/10/2008	€ / R On 12-December-08	9.25	Put	Currency Future	419	524	419	524	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2008	€ / R On 12-December-08	9.00	Put	Currency Future	419	524	419	524	0.00
10/10/2008	€ / R On 12-December-08	8.75	Put	Currency Future	419	524	419	524	0.00
10/10/2008	€ / R On 12-December-08	8.50	Put	Currency Future	419	524	419	524	0.00
10/10/2008	€ / R On 12-December-08	8.25	Put	Currency Future	419	524	419	524	0.00
10/10/2008	€ / R On 12-December-08	7.75	Put	Currency Future	419	524	419	524	0.00
10/10/2008	€ / R On 12-December-08	7.50	Put	Currency Future	419	524	419	524	0.00
10/10/2008	€ / R On 12-December-08	7.25	Put	Currency Future	419	524	419	524	0.00
10/10/2008	€ / R On 12-December-08	7.00	Put	Currency Future	419	524	419	524	0.00
10/10/2008	€ / R On 12-December-08	6.75	Put	Currency Future	419	524	419	524	0.00
10/10/2008	€ / R On 12-December-08	8.00	Put	Currency Future	419	524	419	524	0.00
10/10/2008	ALBI On 05-February-09			Index Future	280.9800	282.7730	280.9780	282.7730	0.00
10/10/2008	ALBI On 05-February-09			Index Future	280.9800	282.7730	280.9780	282.7730	0.00
10/10/2008	ALBI On 05-February-09			Index Future	280.9800	282.7730	280.9780	282.7730	0.00
10/10/2008	ALBI On 05-February-09			Index Future	280.9800	282.7730	280.9780	282.7730	0.00
10/10/2008	ALBI On 05-February-09			Index Future	280.9800	282.7730	280.9780	282.7730	0.00
10/10/2008	ALBI On 05-February-09			Index Future	280.9800	282.7730	280.9780	282.7730	0.00
10/10/2008	ALBI On 05-February-09			Index Future	280.9800	282.7730	280.9780	282.7730	0.00
10/10/2008	ALBI On 07-May-09			Index Future	289.6000	289.6920	289.5990	289.6920	0.00
10/10/2008	ALBI On 07-May-09			Index Future	289.6000	289.6920	289.5990	289.6920	0.00
10/10/2008	ALBI On 07-May-09			Index Future	289.6000	289.6920	289.5990	289.6920	0.00
10/10/2008	ALBI On 07-May-09			Index Future	289.6000	289.6920	289.5990	289.6920	0.00
10/10/2008	ALBI On 07-May-09			Index Future	289.6000	289.6920	289.5990	289.6920	0.00
10/10/2008	ALBI On 07-May-09			Index Future	289.6000	289.6920	289.5990	289.6920	0.00
10/10/2008	ALBI On 07-May-09			Index Future	289.6000	289.6920	289.5990	289.6920	0.00
10/10/2008	ALBI On 06-November-08			Index Future	272.7400	274.4830	272.7400	274.4830	661.00
10/10/2008	ALBI On 06-November-08			Index Future	272.7400	274.4830	272.7400	274.4830	661.00
10/10/2008	ALBI On 06-November-08			Index Future	272.7400	274.4830	272.7400	274.4830	661.00
10/10/2008	ALBI On 06-November-08			Index Future	272.7400	274.4830	272.7400	274.4830	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
10/10/2008	ALBI On 06-November-08			Index Future	272.7400	274.4830	272.7400	274.4830	661.00
10/10/2008	ALBI On 06-November-08			Index Future	272.7400	274.4830	272.7400	274.4830	661.00
10/10/2008	ALBI On 06-November-08			Index Future	272.7400	274.4830	272.7400	274.4830	661.00
10/10/2008	CRD1 On 05-February-09			Index Future	118.9500	119.2950	118.9500	119.2950	0.00
10/10/2008	CRD1 On 05-February-09			Index Future	118.9500	119.2950	118.9500	119.2950	0.00
10/10/2008	CRD1 On 05-February-09			Index Future	118.9500	119.2950	118.9500	119.2950	0.00
10/10/2008	CRD1 On 05-February-09			Index Future	118.9500	119.2950	118.9500	119.2950	0.00
10/10/2008	CRD1 On 05-February-09			Index Future	118.9500	119.2950	118.9500	119.2950	0.00
10/10/2008	CRD1 On 05-February-09			Index Future	118.9500	119.2950	118.9500	119.2950	0.00
10/10/2008	CRD1 On 05-February-09			Index Future	118.9500	119.2950	118.9500	119.2950	0.00
10/10/2008	CRD1 On 07-May-09			Index Future	122.4100	122.7690	122.4140	122.7690	0.00
10/10/2008	CRD1 On 07-May-09			Index Future	122.4100	122.7690	122.4140	122.7690	0.00
10/10/2008	CRD1 On 07-May-09			Index Future	122.4100	122.7690	122.4140	122.7690	0.00
10/10/2008	CRD1 On 07-May-09			Index Future	122.4100	122.7690	122.4140	122.7690	0.00
10/10/2008	CRD1 On 07-May-09			Index Future	122.4100	122.7690	122.4140	122.7690	0.00
10/10/2008	CRD1 On 07-May-09			Index Future	122.4100	122.7690	122.4140	122.7690	0.00
10/10/2008	CRD1 On 07-May-09			Index Future	122.4100	122.7690	122.4140	122.7690	0.00
10/10/2008	CRD1 On 06-November-08			Index Future	115.5300	115.8710	115.5340	115.8710	6.00
10/10/2008	CRD1 On 06-November-08			Index Future	115.5300	115.8710	115.5340	115.8710	6.00
10/10/2008	CRD1 On 06-November-08			Index Future	115.5300	115.8710	115.5340	115.8710	6.00
10/10/2008	CRD1 On 06-November-08			Index Future	115.5300	115.8710	115.5340	115.8710	6.00
10/10/2008	CRD1 On 06-November-08			Index Future	115.5300	115.8710	115.5340	115.8710	6.00
10/10/2008	CRD1 On 06-November-08			Index Future	115.5300	115.8710	115.5340	115.8710	6.00
10/10/2008	CRD1 On 06-November-08			Index Future	115.5300	115.8710	115.5340	115.8710	6.00
10/10/2008	GOVI On 05-February-09			jGovi	282.8100	284.3540	282.8050	284.3540	254.00
10/10/2008	GOVI On 05-February-09			jGovi	282.8100	284.3540	282.8050	284.3540	254.00
10/10/2008	GOVI On 05-February-09			jGovi	282.8100	284.3540	282.8050	284.3540	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
10/10/2008	GOVI On 05-February-09			jGovi	282.8100	284.3540	282.8050	284.3540	254.00
10/10/2008	GOVI On 05-February-09			jGovi	282.8100	284.3540	282.8050	284.3540	254.00
10/10/2008	GOVI On 05-February-09			jGovi	282.8100	284.3540	282.8050	284.3540	254.00
10/10/2008	GOVI On 05-February-09			jGovi	282.8100	284.3540	282.8050	284.3540	254.00
10/10/2008	GOVI On 07-May-09			jGovi	291.0400	292.6330	291.0400	292.6330	0.00
10/10/2008	GOVI On 07-May-09			jGovi	291.0400	292.6330	291.0400	292.6330	0.00
10/10/2008	GOVI On 07-May-09			jGovi	291.0400	292.6330	291.0400	292.6330	0.00
10/10/2008	GOVI On 07-May-09			jGovi	291.0400	292.6330	291.0400	292.6330	0.00
10/10/2008	GOVI On 07-May-09			jGovi	291.0400	292.6330	291.0400	292.6330	0.00
10/10/2008	GOVI On 07-May-09			jGovi	291.0400	292.6330	291.0400	292.6330	0.00
10/10/2008	GOVI On 07-May-09			jGovi	291.0400	292.6330	291.0400	292.6330	0.00
10/10/2008	GOVI On 06-November-08			jGovi	274.6900	276.1910	274.6850	276.1910	150.00
10/10/2008	GOVI On 06-November-08			jGovi	274.6900	276.1910	274.6850	276.1910	150.00
10/10/2008	GOVI On 06-November-08			jGovi	274.6900	276.1910	274.6850	276.1910	150.00
10/10/2008	GOVI On 06-November-08			jGovi	274.6900	276.1910	274.6850	276.1910	150.00
10/10/2008	GOVI On 06-November-08			jGovi	274.6900	276.1910	274.6850	276.1910	150.00
10/10/2008	GOVI On 06-November-08			jGovi	274.6900	276.1910	274.6850	276.1910	150.00
10/10/2008	GOVI On 06-November-08			jGovi	274.6900	276.1910	274.6850	276.1910	150.00
10/10/2008	ILBI On 05-February-09			Index Future	336.9900	336.9920	336.9920	336.9920	0.00
10/10/2008	ILBI On 05-February-09			Index Future	336.9900	336.9920	336.9920	336.9920	0.00
10/10/2008	ILBI On 05-February-09			Index Future	336.9900	336.9920	336.9920	336.9920	0.00
10/10/2008	ILBI On 05-February-09			Index Future	336.9900	336.9920	336.9920	336.9920	0.00
10/10/2008	ILBI On 05-February-09			Index Future	336.9900	336.9920	336.9920	336.9920	0.00
10/10/2008	ILBI On 05-February-09			Index Future	336.9900	336.9920	336.9920	336.9920	0.00
10/10/2008	ILBI On 05-February-09			Index Future	336.9900	336.9920	336.9920	336.9920	0.00
10/10/2008	ILBI On 07-May-09			Index Future	347.5600	347.6680	347.5570	347.6680	0.00
10/10/2008	ILBI On 07-May-09			Index Future	347.5600	347.6680	347.5570	347.6680	0.00
10/10/2008	ILBI On 07-May-09			Index Future	347.5600	347.6680	347.5570	347.6680	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
10/10/2008	ILBI On 07-May-09			Index Future	347.5600	347.6680	347.5570	347.6680	0.00
10/10/2008	ILBI On 07-May-09			Index Future	347.5600	347.6680	347.5570	347.6680	0.00
10/10/2008	ILBI On 07-May-09			Index Future	347.5600	347.6680	347.5570	347.6680	0.00
10/10/2008	ILBI On 07-May-09			Index Future	347.5600	347.6680	347.5570	347.6680	0.00
10/10/2008	ILBI On 06-November-08			Index Future	327.4700	327.4680	327.4680	327.4680	1.00
10/10/2008	ILBI On 06-November-08			Index Future	327.4700	327.4680	327.4680	327.4680	1.00
10/10/2008	ILBI On 06-November-08			Index Future	327.4700	327.4680	327.4680	327.4680	1.00
10/10/2008	ILBI On 06-November-08			Index Future	327.4700	327.4680	327.4680	327.4680	1.00
10/10/2008	ILBI On 06-November-08			Index Future	327.4700	327.4680	327.4680	327.4680	1.00
10/10/2008	ILBI On 06-November-08			Index Future	327.4700	327.4680	327.4680	327.4680	1.00
10/10/2008	J153 On 31-August-10			jSwap	10.4700	10.4900	0.0525	0.0530	0.00
10/10/2008	J153 On 31-August-10			jSwap	10.4700	10.4900	0.0525	0.0530	0.00
10/10/2008	J153 On 31-August-10			jSwap	10.4700	10.4900	0.0525	0.0530	0.00
10/10/2008	J153 On 31-August-10			jSwap	10.4700	10.4900	0.0525	0.0530	0.00
10/10/2008	J153 On 31-August-10			jSwap	10.4700	10.4900	0.0525	0.0530	0.00
10/10/2008	J153 On 31-August-10			jSwap	10.4700	10.4900	0.0525	0.0530	0.00
10/10/2008	J153 On 31-August-10			jSwap	10.4700	10.4900	0.0525	0.0530	0.00
10/10/2008	J157 On 15-September-15			jSwap	9.4500	9.3530	0.0100	0.0052	0.00
10/10/2008	J157 On 15-September-15			jSwap	9.4500	9.3530	0.0100	0.0052	0.00
10/10/2008	J157 On 15-September-15			jSwap	9.4500	9.3530	0.0100	0.0052	0.00
10/10/2008	J157 On 15-September-15			jSwap	9.4500	9.3530	0.0100	0.0052	0.00
10/10/2008	J157 On 15-September-15			jSwap	9.4500	9.3530	0.0100	0.0052	0.00
10/10/2008	J157 On 15-September-15			jSwap	9.4500	9.3530	0.0100	0.0052	0.00
10/10/2008	J157 On 15-September-15			jSwap	9.4500	9.3530	0.0100	0.0052	0.00
10/10/2008	J186 On 21-December-26			jSwap	8.7500	8.6550	0.1148	0.1067	0.00
10/10/2008	J186 On 21-December-26			jSwap	8.7500	8.6550	0.1148	0.1067	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
10/10/2008	J186 On 21-December-26			jSwap	8.7500	8.6550	0.1148	0.1067	0.00
10/10/2008	J186 On 21-December-26			jSwap	8.7500	8.6550	0.1148	0.1067	0.00
10/10/2008	J186 On 21-December-26			jSwap	8.7500	8.6550	0.1148	0.1067	0.00
10/10/2008	J186 On 21-December-26			jSwap	8.7500	8.6550	0.1148	0.1067	0.00
10/10/2008	J186 On 21-December-26			jSwap	8.7500	8.6550	0.1148	0.1067	0.00
10/10/2008	J201 On 22-December-14			jSwap	9.6400	9.5600	0.1040	0.1003	0.00
10/10/2008	J201 On 22-December-14			jSwap	9.6400	9.5600	0.1040	0.1003	0.00
10/10/2008	J201 On 22-December-14			jSwap	9.6400	9.5600	0.1040	0.1003	0.00
10/10/2008	J201 On 22-December-14			jSwap	9.6400	9.5600	0.1040	0.1003	0.00
10/10/2008	J201 On 22-December-14			jSwap	9.6400	9.5600	0.1040	0.1003	0.00
10/10/2008	J201 On 22-December-14			jSwap	9.6400	9.5600	0.1040	0.1003	0.00
10/10/2008	J201 On 22-December-14			jSwap	9.6400	9.5600	0.1040	0.1003	0.00
10/10/2008	J203 On 15-September-17			jSwap	9.3300	9.2290	0.1098	0.1040	0.00
10/10/2008	J203 On 15-September-17			jSwap	9.3300	9.2290	0.1098	0.1040	0.00
10/10/2008	J203 On 15-September-17			jSwap	9.3300	9.2290	0.1098	0.1040	0.00
10/10/2008	J203 On 15-September-17			jSwap	9.3300	9.2290	0.1098	0.1040	0.00
10/10/2008	J203 On 15-September-17			jSwap	9.3300	9.2290	0.1098	0.1040	0.00
10/10/2008	J203 On 15-September-17			jSwap	9.3300	9.2290	0.1098	0.1040	0.00
10/10/2008	J203 On 15-September-17			jSwap	9.3300	9.2290	0.1098	0.1040	0.00
10/10/2008	J204 On 21-December-18			jSwap	9.3700	9.2630	0.1265	0.1194	0.00
10/10/2008	J204 On 21-December-18			jSwap	9.3700	9.2630	0.1265	0.1194	0.00
10/10/2008	J204 On 21-December-18			jSwap	9.3700	9.2630	0.1265	0.1194	0.00
10/10/2008	J204 On 21-December-18			jSwap	9.3700	9.2630	0.1265	0.1194	0.00
10/10/2008	J204 On 21-December-18			jSwap	9.3700	9.2630	0.1265	0.1194	0.00
10/10/2008	J204 On 21-December-18			jSwap	9.3700	9.2630	0.1265	0.1194	0.00
10/10/2008	J204 On 21-December-18			jSwap	9.3700	9.2630	0.1265	0.1194	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2008	J207 On 15-January-20			jSwap	9.2700	9.1520	0.0902	0.0821	0.00
10/10/2008	J207 On 15-January-20			jSwap	9.2700	9.1520	0.0902	0.0821	0.00
10/10/2008	J207 On 15-January-20			jSwap	9.2700	9.1520	0.0902	0.0821	0.00
10/10/2008	J207 On 15-January-20			jSwap	9.2700	9.1520	0.0902	0.0821	0.00
10/10/2008	J207 On 15-January-20			jSwap	9.2700	9.1520	0.0902	0.0821	0.00
10/10/2008	J207 On 15-January-20			jSwap	9.2700	9.1520	0.0902	0.0821	0.00
10/10/2008	J207 On 15-January-20			jSwap	9.2700	9.1520	0.0902	0.0821	0.00
10/10/2008	J207 On 15-January-20			jSwap	9.2700	9.1520	0.0902	0.0821	0.00
10/10/2008	JBAR On 21-December-05			jBar	12.2100	12.1580	12.2130	12.1580	0.00
10/10/2008	JBAR On 21-December-05			jBar	12.2100	12.1580	12.2130	12.1580	0.00
10/10/2008	JBAR On 21-December-05			jBar	12.2100	12.1580	12.2130	12.1580	0.00
10/10/2008	JBAR On 21-December-05			jBar	12.2100	12.1580	12.2130	12.1580	0.00
10/10/2008	JBAR On 21-December-05			jBar	12.2100	12.1580	12.2130	12.1580	0.00
10/10/2008	JBAR On 21-December-05			jBar	12.2100	12.1580	12.2130	12.1580	0.00
10/10/2008	JBAR On 21-December-05			jBar	12.2100	12.1580	12.2130	12.1580	0.00
10/10/2008	JFRA On 05-February-09			jFra	11.2700	11.3240	0.0273	0.0275	0.00
10/10/2008	JFRA On 05-February-09			jFra	11.2700	11.3240	0.0273	0.0275	0.00
10/10/2008	JFRA On 05-February-09			jFra	11.2700	11.3240	0.0273	0.0275	0.00
10/10/2008	JFRA On 05-February-09			jFra	11.2700	11.3240	0.0273	0.0275	0.00
10/10/2008	JFRA On 05-February-09			jFra	11.2700	11.3240	0.0273	0.0275	0.00
10/10/2008	JFRA On 05-February-09			jFra	11.2700	11.3240	0.0273	0.0275	0.00
10/10/2008	JFRA On 05-February-09			jFra	11.2700	11.3240	0.0273	0.0275	0.00
10/10/2008	JFRA On 07-May-09			jFra	10.4800	10.5410	0.0255	0.0256	0.00
10/10/2008	JFRA On 07-May-09			jFra	10.4800	10.5410	0.0255	0.0256	0.00
10/10/2008	JFRA On 07-May-09			jFra	10.4800	10.5410	0.0255	0.0256	0.00
10/10/2008	JFRA On 07-May-09			jFra	10.4800	10.5410	0.0255	0.0256	0.00
10/10/2008	JFRA On 07-May-09			jFra	10.4800	10.5410	0.0255	0.0256	0.00
10/10/2008	JFRA On 07-May-09			jFra	10.4800	10.5410	0.0255	0.0256	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
10/10/2008	JFRA On 07-May-09			JFra	10.4800	10.5410	0.0255	0.0256	0.00
10/10/2008	JFRA On 06-August-09			JFra	9.7900	9.8440	0.0238	0.0240	0.00
10/10/2008	JFRA On 06-August-09			JFra	9.7900	9.8440	0.0238	0.0240	0.00
10/10/2008	JFRA On 06-August-09			JFra	9.7900	9.8440	0.0238	0.0240	0.00
10/10/2008	JFRA On 06-August-09			JFra	9.7900	9.8440	0.0238	0.0240	0.00
10/10/2008	JFRA On 06-August-09			JFra	9.7900	9.8440	0.0238	0.0240	0.00
10/10/2008	JFRA On 06-August-09			JFra	9.7900	9.8440	0.0238	0.0240	0.00
10/10/2008	JFRA On 06-August-09			JFra	9.7900	9.8440	0.0238	0.0240	0.00
10/10/2008	JFRA On 06-August-09			JFra	9.7900	9.8440	0.0238	0.0240	0.00
10/10/2008	JFRA On 06-November-08			JFra	12.0700	12.0140	0.0292	0.0291	0.00
10/10/2008	JFRA On 06-November-08			JFra	12.0700	12.0140	0.0292	0.0291	0.00
10/10/2008	JFRA On 06-November-08			JFra	12.0700	12.0140	0.0292	0.0291	0.00
10/10/2008	JFRA On 06-November-08			JFra	12.0700	12.0140	0.0292	0.0291	0.00
10/10/2008	JFRA On 06-November-08			JFra	12.0700	12.0140	0.0292	0.0291	0.00
10/10/2008	JFRA On 06-November-08			JFra	12.0700	12.0140	0.0292	0.0291	0.00
10/10/2008	JFRA On 06-November-08			JFra	12.0700	12.0140	0.0292	0.0291	0.00
10/10/2008	JFRA On 06-November-08			JFra	12.0700	12.0140	0.0292	0.0291	0.00
10/10/2008	JFRA On 05-November-09			JFra	9.4100	9.4610	0.0229	0.0230	0.00
10/10/2008	JFRA On 05-November-09			JFra	9.4100	9.4610	0.0229	0.0230	0.00
10/10/2008	JFRA On 05-November-09			JFra	9.4100	9.4610	0.0229	0.0230	0.00
10/10/2008	JFRA On 05-November-09			JFra	9.4100	9.4610	0.0229	0.0230	0.00
10/10/2008	JFRA On 05-November-09			JFra	9.4100	9.4610	0.0229	0.0230	0.00
10/10/2008	JFRA On 05-November-09			JFra	9.4100	9.4610	0.0229	0.0230	0.00
10/10/2008	JFRA On 05-November-09			JFra	9.4100	9.4610	0.0229	0.0230	0.00
10/10/2008	JN02 On 05-February-09			JNote	9.6200	9.6480	0.1721	0.1725	0.00
10/10/2008	JN02 On 05-February-09			JNote	9.6200	9.6480	0.1721	0.1725	0.00
10/10/2008	JN02 On 05-February-09			JNote	9.6200	9.6480	0.1721	0.1725	0.00
10/10/2008	JN02 On 05-February-09			JNote	9.6200	9.6480	0.1721	0.1725	0.00
10/10/2008	JN02 On 05-February-09			JNote	9.6200	9.6480	0.1721	0.1725	0.00
10/10/2008	JN02 On 05-February-09			JNote	9.6200	9.6480	0.1721	0.1725	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
10/10/2008	JN02 On 05-February-09			jNote	9.6200	9.6480	0.1721	0.1725	0.00
10/10/2008	JN02 On 07-May-09			jNote	9.3000	9.3150	0.1671	0.1673	0.00
10/10/2008	JN02 On 07-May-09			jNote	9.3000	9.3150	0.1671	0.1673	0.00
10/10/2008	JN02 On 07-May-09			jNote	9.3000	9.3150	0.1671	0.1673	0.00
10/10/2008	JN02 On 07-May-09			jNote	9.3000	9.3150	0.1671	0.1673	0.00
10/10/2008	JN02 On 07-May-09			jNote	9.3000	9.3150	0.1671	0.1673	0.00
10/10/2008	JN02 On 07-May-09			jNote	9.3000	9.3150	0.1671	0.1673	0.00
10/10/2008	JN02 On 07-May-09			jNote	9.3000	9.3150	0.1671	0.1673	0.00
10/10/2008	JN02 On 06-November-08			jNote	10.0400	10.0620	0.1785	0.1788	0.00
10/10/2008	JN02 On 06-November-08			jNote	10.0400	10.0620	0.1785	0.1788	0.00
10/10/2008	JN02 On 06-November-08			jNote	10.0400	10.0620	0.1785	0.1788	0.00
10/10/2008	JN02 On 06-November-08			jNote	10.0400	10.0620	0.1785	0.1788	0.00
10/10/2008	JN02 On 06-November-08			jNote	10.0400	10.0620	0.1785	0.1788	0.00
10/10/2008	JN02 On 06-November-08			jNote	10.0400	10.0620	0.1785	0.1788	0.00
10/10/2008	JN02 On 06-November-08			jNote	10.0400	10.0620	0.1785	0.1788	0.00
10/10/2008	JN05 On 05-February-09			jNote	9.2100	9.1310	0.3641	0.3614	0.00
10/10/2008	JN05 On 05-February-09			jNote	9.2100	9.1310	0.3641	0.3614	0.00
10/10/2008	JN05 On 05-February-09			jNote	9.2100	9.1310	0.3641	0.3614	0.00
10/10/2008	JN05 On 05-February-09			jNote	9.2100	9.1310	0.3641	0.3614	0.00
10/10/2008	JN05 On 05-February-09			jNote	9.2100	9.1310	0.3641	0.3614	0.00
10/10/2008	JN05 On 05-February-09			jNote	9.2100	9.1310	0.3641	0.3614	0.00
10/10/2008	JN05 On 05-February-09			jNote	9.2100	9.1310	0.3641	0.3614	0.00
10/10/2008	JN05 On 07-May-09			jNote	9.0600	8.9740	0.3592	0.3562	0.00
10/10/2008	JN05 On 07-May-09			jNote	9.0600	8.9740	0.3592	0.3562	0.00
10/10/2008	JN05 On 07-May-09			jNote	9.0600	8.9740	0.3592	0.3562	0.00
10/10/2008	JN05 On 07-May-09			jNote	9.0600	8.9740	0.3592	0.3562	0.00
10/10/2008	JN05 On 07-May-09			jNote	9.0600	8.9740	0.3592	0.3562	0.00
10/10/2008	JN05 On 07-May-09			jNote	9.0600	8.9740	0.3592	0.3562	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
10/10/2008	JN05 On 07-May-09			jNote	9.0600	8.9740	0.3592	0.3562	0.00
10/10/2008	JN05 On 07-November-08			jNote	9.5000	9.3800	0.3571	0.3532	0.00
10/10/2008	JN05 On 07-November-08			jNote	9.5000	9.3800	0.3571	0.3532	0.00
10/10/2008	JN05 On 07-November-08			jNote	9.5000	9.3800	0.3571	0.3532	0.00
10/10/2008	JN05 On 07-November-08			jNote	9.5000	9.3800	0.3571	0.3532	0.00
10/10/2008	JN05 On 07-November-08			jNote	9.5000	9.3800	0.3571	0.3532	0.00
10/10/2008	JN05 On 07-November-08			jNote	9.5000	9.3800	0.3571	0.3532	0.00
10/10/2008	JN05 On 07-November-08			jNote	9.5000	9.3800	0.3571	0.3532	0.00
10/10/2008	JN10 On 05-February-09			jNote	8.9800	8.8590	0.5845	0.5791	0.00
10/10/2008	JN10 On 05-February-09			jNote	8.9800	8.8590	0.5845	0.5791	0.00
10/10/2008	JN10 On 05-February-09			jNote	8.9800	8.8590	0.5845	0.5791	0.00
10/10/2008	JN10 On 05-February-09			jNote	8.9800	8.8590	0.5845	0.5791	0.00
10/10/2008	JN10 On 05-February-09			jNote	8.9800	8.8590	0.5845	0.5791	0.00
10/10/2008	JN10 On 05-February-09			jNote	8.9800	8.8590	0.5845	0.5791	0.00
10/10/2008	JN10 On 05-February-09			jNote	8.9800	8.8590	0.5845	0.5791	0.00
10/10/2008	JN10 On 07-May-09			jNote	8.8700	8.7500	0.5806	0.5749	0.00
10/10/2008	JN10 On 07-May-09			jNote	8.8700	8.7500	0.5806	0.5749	0.00
10/10/2008	JN10 On 07-May-09			jNote	8.8700	8.7500	0.5806	0.5749	0.00
10/10/2008	JN10 On 07-May-09			jNote	8.8700	8.7500	0.5806	0.5749	0.00
10/10/2008	JN10 On 07-May-09			jNote	8.8700	8.7500	0.5806	0.5749	0.00
10/10/2008	JN10 On 07-May-09			jNote	8.8700	8.7500	0.5806	0.5749	0.00
10/10/2008	JN10 On 07-May-09			jNote	8.8700	8.7500	0.5806	0.5749	0.00
10/10/2008	JN10 On 07-November-08			jNote	9.1700	9.0520	0.5816	0.5767	0.00
10/10/2008	JN10 On 07-November-08			jNote	9.1700	9.0520	0.5816	0.5767	0.00
10/10/2008	JN10 On 07-November-08			jNote	9.1700	9.0520	0.5816	0.5767	0.00
10/10/2008	JN10 On 07-November-08			jNote	9.1700	9.0520	0.5816	0.5767	0.00
10/10/2008	JN10 On 07-November-08			jNote	9.1700	9.0520	0.5816	0.5767	0.00
10/10/2008	JN10 On 07-November-08			jNote	9.1700	9.0520	0.5816	0.5767	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
10/10/2008	JN10 On 07-November-08			jNote	9.1700	9.0520	0.5816	0.5767	0.00
10/10/2008	JROD On 31-October-08			jRod	11.8300	11.8270	0.0105	0.0099	0.00
10/10/2008	JROD On 31-October-08			jRod	11.8300	11.8270	0.0105	0.0099	0.00
10/10/2008	JROD On 31-October-08			jRod	11.8300	11.8270	0.0105	0.0099	0.00
10/10/2008	JROD On 31-October-08			jRod	11.8300	11.8270	0.0105	0.0099	0.00
10/10/2008	JROD On 31-October-08			jRod	11.8300	11.8270	0.0105	0.0099	0.00
10/10/2008	JROD On 31-October-08			jRod	11.8300	11.8270	0.0105	0.0099	0.00
10/10/2008	JROD On 31-October-08			jRod	11.8300	11.8270	0.0105	0.0099	0.00
10/10/2008	JROD On 28-November-08			jRod	11.9500	11.9420	0.0106	0.0100	0.00
10/10/2008	JROD On 28-November-08			jRod	11.9500	11.9420	0.0106	0.0100	0.00
10/10/2008	JROD On 28-November-08			jRod	11.9500	11.9420	0.0106	0.0100	0.00
10/10/2008	JROD On 28-November-08			jRod	11.9500	11.9420	0.0106	0.0100	0.00
10/10/2008	JROD On 28-November-08			jRod	11.9500	11.9420	0.0106	0.0100	0.00
10/10/2008	JROD On 28-November-08			jRod	11.9500	11.9420	0.0106	0.0100	0.00
10/10/2008	JROD On 28-November-08			jRod	11.9500	11.9420	0.0106	0.0100	0.00
10/10/2008	JROD On 28-November-08			jRod	11.9500	11.9420	0.0106	0.0100	0.00
10/10/2008	JROD On 31-December-08			jRod	12.1500	12.1130	0.0111	0.0104	0.00
10/10/2008	JROD On 31-December-08			jRod	12.1500	12.1130	0.0111	0.0104	0.00
10/10/2008	JROD On 31-December-08			jRod	12.1500	12.1130	0.0111	0.0104	0.00
10/10/2008	JROD On 31-December-08			jRod	12.1500	12.1130	0.0111	0.0104	0.00
10/10/2008	JROD On 31-December-08			jRod	12.1500	12.1130	0.0111	0.0104	0.00
10/10/2008	JROD On 31-December-08			jRod	12.1500	12.1130	0.0111	0.0104	0.00
10/10/2008	JROD On 31-December-08			jRod	12.1500	12.1130	0.0111	0.0104	0.00
10/10/2008	OTH1 On 05-February-09			Index Future	270.2100	272.9610	270.2120	272.9610	0.00
10/10/2008	OTH1 On 05-February-09			Index Future	270.2100	272.9610	270.2120	272.9610	0.00
10/10/2008	OTH1 On 05-February-09			Index Future	270.2100	272.9610	270.2120	272.9610	0.00
10/10/2008	OTH1 On 05-February-09			Index Future	270.2100	272.9610	270.2120	272.9610	0.00
10/10/2008	OTH1 On 05-February-09			Index Future	270.2100	272.9610	270.2120	272.9610	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
10/10/2008	OTH1 On 05-February-09			Index Future	270.2100	272.9610	270.2120	272.9610	0.00
10/10/2008	OTH1 On 05-February-09			Index Future	270.2100	272.9610	270.2120	272.9610	0.00
10/10/2008	OTH1 On 07-May-09			Index Future	278.0800	280.9080	278.0810	280.9080	0.00
10/10/2008	OTH1 On 07-May-09			Index Future	278.0800	280.9080	278.0810	280.9080	0.00
10/10/2008	OTH1 On 07-May-09			Index Future	278.0800	280.9080	278.0810	280.9080	0.00
10/10/2008	OTH1 On 07-May-09			Index Future	278.0800	280.9080	278.0810	280.9080	0.00
10/10/2008	OTH1 On 07-May-09			Index Future	278.0800	280.9080	278.0810	280.9080	0.00
10/10/2008	OTH1 On 07-May-09			Index Future	278.0800	280.9080	278.0810	280.9080	0.00
10/10/2008	OTH1 On 07-May-09			Index Future	278.0800	280.9080	278.0810	280.9080	0.00
10/10/2008	OTH1 On 06-November-08			Index Future	262.4500	265.1240	262.4540	265.1240	9.00
10/10/2008	OTH1 On 06-November-08			Index Future	262.4500	265.1240	262.4540	265.1240	9.00
10/10/2008	OTH1 On 06-November-08			Index Future	262.4500	265.1240	262.4540	265.1240	9.00
10/10/2008	OTH1 On 06-November-08			Index Future	262.4500	265.1240	262.4540	265.1240	9.00
10/10/2008	OTH1 On 06-November-08			Index Future	262.4500	265.1240	262.4540	265.1240	9.00
10/10/2008	OTH1 On 06-November-08			Index Future	262.4500	265.1240	262.4540	265.1240	9.00
10/10/2008	OTH1 On 06-November-08			Index Future	262.4500	265.1240	262.4540	265.1240	9.00
10/10/2008	R153 On 05-February-09			Bond Future	8.7900	8.8100	111.8202	111.7892	3.00
10/10/2008	R153 On 05-February-09			Bond Future	8.7900	8.8100	111.8202	111.7892	3.00
10/10/2008	R153 On 05-February-09			Bond Future	8.7900	8.8100	111.8202	111.7892	3.00
10/10/2008	R153 On 05-February-09			Bond Future	8.7900	8.8100	111.8202	111.7892	3.00
10/10/2008	R153 On 05-February-09			Bond Future	8.7900	8.8100	111.8202	111.7892	3.00
10/10/2008	R153 On 05-February-09			Bond Future	8.7900	8.8100	111.8202	111.7892	3.00
10/10/2008	R153 On 05-February-09			Bond Future	8.7900	8.8100	111.8202	111.7892	3.00
10/10/2008	R153 On 07-May-09			Bond Future	8.3500	8.3780	108.1694	108.1366	0.00
10/10/2008	R153 On 07-May-09			Bond Future	8.3500	8.3780	108.1694	108.1366	0.00
10/10/2008	R153 On 07-May-09			Bond Future	8.3500	8.3780	108.1694	108.1366	0.00
10/10/2008	R153 On 07-May-09			Bond Future	8.3500	8.3780	108.1694	108.1366	0.00
10/10/2008	R153 On 07-May-09			Bond Future	8.3500	8.3780	108.1694	108.1366	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
10/10/2008	R153 On 07-May-09			Bond Future	8.3500	8.3780	108.1694	108.1366	0.00
10/10/2008	R153 On 07-May-09			Bond Future	8.3500	8.3780	108.1694	108.1366	0.00
10/10/2008	R153 On 06-November-08			Bond Future	9.1600	9.1790	108.7927	108.7639	8716.00
10/10/2008	R153 On 06-November-08			Bond Future	9.1600	9.1790	108.7927	108.7639	8716.00
10/10/2008	R153 On 06-November-08			Bond Future	9.1600	9.1790	108.7927	108.7639	8716.00
10/10/2008	R153 On 06-November-08			Bond Future	9.1600	9.1790	108.7927	108.7639	8716.00
10/10/2008	R153 On 06-November-08			Bond Future	9.1600	9.1790	108.7927	108.7639	8716.00
10/10/2008	R153 On 06-November-08			Bond Future	9.1600	9.1790	108.7927	108.7639	8716.00
10/10/2008	R153 On 06-November-08			Bond Future	9.1600	9.1790	108.7927	108.7639	8716.00
10/10/2008	R157 On 05-February-09			Bond Future	8.8300	8.7060	128.4897	129.1624	5094.00
10/10/2008	R157 On 05-February-09			Bond Future	8.8300	8.7060	128.4897	129.1624	5094.00
10/10/2008	R157 On 05-February-09			Bond Future	8.8300	8.7060	128.4897	129.1624	5094.00
10/10/2008	R157 On 05-February-09			Bond Future	8.8300	8.7060	128.4897	129.1624	5094.00
10/10/2008	R157 On 05-February-09			Bond Future	8.8300	8.7060	128.4897	129.1624	5094.00
10/10/2008	R157 On 05-February-09			Bond Future	8.8300	8.7060	128.4897	129.1624	5094.00
10/10/2008	R157 On 05-February-09			Bond Future	8.8300	8.7060	128.4897	129.1624	5094.00
10/10/2008	R157 On 07-May-09			Bond Future	8.7000	8.5790	125.0996	125.7885	0.00
10/10/2008	R157 On 07-May-09			Bond Future	8.7000	8.5790	125.0996	125.7885	0.00
10/10/2008	R157 On 07-May-09			Bond Future	8.7000	8.5790	125.0996	125.7885	0.00
10/10/2008	R157 On 07-May-09			Bond Future	8.7000	8.5790	125.0996	125.7885	0.00
10/10/2008	R157 On 07-May-09			Bond Future	8.7000	8.5790	125.0996	125.7885	0.00
10/10/2008	R157 On 07-May-09			Bond Future	8.7000	8.5790	125.0996	125.7885	0.00
10/10/2008	R157 On 07-May-09			Bond Future	8.7000	8.5790	125.0996	125.7885	0.00
10/10/2008	R157 On 06-November-08			Bond Future	8.9500	8.8330	125.0294	125.6839	9373.00
10/10/2008	R157 On 06-November-08			Bond Future	8.9500	8.8330	125.0294	125.6839	9373.00
10/10/2008	R157 On 06-November-08			Bond Future	8.9500	8.8330	125.0294	125.6839	9373.00
10/10/2008	R157 On 06-November-08			Bond Future	8.9500	8.8330	125.0294	125.6839	9373.00
10/10/2008	R157 On 06-November-08			Bond Future	8.9500	8.8330	125.0294	125.6839	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
10/10/2008	R157 On 06-November-08			Bond Future	8.9500	8.8330	125.0294	125.6839	9373.00
10/10/2008	R157 On 06-November-08			Bond Future	8.9500	8.8330	125.0294	125.6839	9373.00
10/10/2008	R186 On 05-February-09			Bond Future	8.5900	8.4410	118.7742	120.2706	2500.00
10/10/2008	R186 On 05-February-09			Bond Future	8.5900	8.4410	118.7742	120.2706	2500.00
10/10/2008	R186 On 05-February-09			Bond Future	8.5900	8.4410	118.7742	120.2706	2500.00
10/10/2008	R186 On 05-February-09			Bond Future	8.5900	8.4410	118.7742	120.2706	2500.00
10/10/2008	R186 On 05-February-09			Bond Future	8.5900	8.4410	118.7742	120.2706	2500.00
10/10/2008	R186 On 05-February-09			Bond Future	8.5900	8.4410	118.7742	120.2706	2500.00
10/10/2008	R186 On 05-February-09			Bond Future	8.5900	8.4410	118.7742	120.2706	2500.00
10/10/2008	R186 On 07-May-09			Bond Future	8.5000	8.3480	122.2053	123.7500	0.00
10/10/2008	R186 On 07-May-09			Bond Future	8.5000	8.3480	122.2053	123.7500	0.00
10/10/2008	R186 On 07-May-09			Bond Future	8.5000	8.3480	122.2053	123.7500	0.00
10/10/2008	R186 On 07-May-09			Bond Future	8.5000	8.3480	122.2053	123.7500	0.00
10/10/2008	R186 On 07-May-09			Bond Future	8.5000	8.3480	122.2053	123.7500	0.00
10/10/2008	R186 On 07-May-09			Bond Future	8.5000	8.3480	122.2053	123.7500	0.00
10/10/2008	R186 On 07-May-09			Bond Future	8.5000	8.3480	122.2053	123.7500	0.00
10/10/2008	R186 On 06-November-08			Bond Future	8.6800	8.5400	120.5300	121.9868	5045.00
10/10/2008	R186 On 06-November-08			Bond Future	8.6800	8.5400	120.5300	121.9868	5045.00
10/10/2008	R186 On 06-November-08			Bond Future	8.6800	8.5400	120.5300	121.9868	5045.00
10/10/2008	R186 On 06-November-08			Bond Future	8.6800	8.5400	120.5300	121.9868	5045.00
10/10/2008	R186 On 06-November-08			Bond Future	8.6800	8.5400	120.5300	121.9868	5045.00
10/10/2008	R186 On 06-November-08			Bond Future	8.6800	8.5400	120.5300	121.9868	5045.00
10/10/2008	R186 On 06-November-08			Bond Future	8.6800	8.5400	120.5300	121.9868	5045.00
10/10/2008	R196 On 05-February-09			Bond Future	11.0900	11.0510	104.4289	104.4309	0.00
10/10/2008	R196 On 05-February-09			Bond Future	11.0900	11.0510	104.4289	104.4309	0.00
10/10/2008	R196 On 05-February-09			Bond Future	11.0900	11.0510	104.4289	104.4309	0.00
10/10/2008	R196 On 05-February-09			Bond Future	11.0900	11.0510	104.4289	104.4309	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
10/10/2008	R196 On 05-February-09			Bond Future	11.0900	11.0510	104.4289	104.4309	0.00
10/10/2008	R196 On 05-February-09			Bond Future	11.0900	11.0510	104.4289	104.4309	0.00
10/10/2008	R196 On 05-February-09			Bond Future	11.0900	11.0510	104.4289	104.4309	0.00
10/10/2008	R196 On 07-May-09			Bond Future	10.9400	10.9630	101.6461	101.6390	0.00
10/10/2008	R196 On 07-May-09			Bond Future	10.9400	10.9630	101.6461	101.6390	0.00
10/10/2008	R196 On 07-May-09			Bond Future	10.9400	10.9630	101.6461	101.6390	0.00
10/10/2008	R196 On 07-May-09			Bond Future	10.9400	10.9630	101.6461	101.6390	0.00
10/10/2008	R196 On 07-May-09			Bond Future	10.9400	10.9630	101.6461	101.6390	0.00
10/10/2008	R196 On 07-May-09			Bond Future	10.9400	10.9630	101.6461	101.6390	0.00
10/10/2008	R196 On 07-May-09			Bond Future	10.9400	10.9630	101.6461	101.6390	0.00
10/10/2008	R196 On 06-November-08			Bond Future	11.9200	11.8470	101.3917	101.4122	0.00
10/10/2008	R196 On 06-November-08			Bond Future	11.9200	11.8470	101.3917	101.4122	0.00
10/10/2008	R196 On 06-November-08			Bond Future	11.9200	11.8470	101.3917	101.4122	0.00
10/10/2008	R196 On 06-November-08			Bond Future	11.9200	11.8470	101.3917	101.4122	0.00
10/10/2008	R196 On 06-November-08			Bond Future	11.9200	11.8470	101.3917	101.4122	0.00
10/10/2008	R196 On 06-November-08			Bond Future	11.9200	11.8470	101.3917	101.4122	0.00
10/10/2008	R201 On 05-February-09			Bond Future	8.8800	8.7590	100.6272	101.1665	2.00
10/10/2008	R201 On 05-February-09			Bond Future	8.8800	8.7590	100.6272	101.1665	2.00
10/10/2008	R201 On 05-February-09			Bond Future	8.8800	8.7590	100.6272	101.1665	2.00
10/10/2008	R201 On 05-February-09			Bond Future	8.8800	8.7590	100.6272	101.1665	2.00
10/10/2008	R201 On 05-February-09			Bond Future	8.8800	8.7590	100.6272	101.1665	2.00
10/10/2008	R201 On 05-February-09			Bond Future	8.8800	8.7590	100.6272	101.1665	2.00
10/10/2008	R201 On 05-February-09			Bond Future	8.8800	8.7590	100.6272	101.1665	2.00
10/10/2008	R201 On 07-May-09			Bond Future	8.7200	8.5910	103.5414	104.0938	0.00
10/10/2008	R201 On 07-May-09			Bond Future	8.7200	8.5910	103.5414	104.0938	0.00
10/10/2008	R201 On 07-May-09			Bond Future	8.7200	8.5910	103.5414	104.0938	0.00
10/10/2008	R201 On 07-May-09			Bond Future	8.7200	8.5910	103.5414	104.0938	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
10/10/2008	R201 On 07-May-09			Bond Future	8.7200	8.5910	103.5414	104.0938	0.00
10/10/2008	R201 On 07-May-09			Bond Future	8.7200	8.5910	103.5414	104.0938	0.00
10/10/2008	R201 On 07-May-09			Bond Future	8.7200	8.5910	103.5414	104.0938	0.00
10/10/2008	R201 On 06-November-08			Bond Future	9.0400	8.9300	102.0496	102.5687	1000.00
10/10/2008	R201 On 06-November-08			Bond Future	9.0400	8.9300	102.0496	102.5687	1000.00
10/10/2008	R201 On 06-November-08			Bond Future	9.0400	8.9300	102.0496	102.5687	1000.00
10/10/2008	R201 On 06-November-08			Bond Future	9.0400	8.9300	102.0496	102.5687	1000.00
10/10/2008	R201 On 06-November-08			Bond Future	9.0400	8.9300	102.0496	102.5687	1000.00
10/10/2008	R201 On 06-November-08			Bond Future	9.0400	8.9300	102.0496	102.5687	1000.00
10/10/2008	R201 On 06-November-08			Bond Future	9.0400	8.9300	102.0496	102.5687	1000.00
10/10/2008	R203 On 05-February-09			Bond Future	8.8200	8.7030	99.9758	100.6583	0.00
10/10/2008	R203 On 05-February-09			Bond Future	8.8200	8.7030	99.9758	100.6583	0.00
10/10/2008	R203 On 05-February-09			Bond Future	8.8200	8.7030	99.9758	100.6583	0.00
10/10/2008	R203 On 05-February-09			Bond Future	8.8200	8.7030	99.9758	100.6583	0.00
10/10/2008	R203 On 05-February-09			Bond Future	8.8200	8.7030	99.9758	100.6583	0.00
10/10/2008	R203 On 05-February-09			Bond Future	8.8200	8.7030	99.9758	100.6583	0.00
10/10/2008	R203 On 05-February-09			Bond Future	8.8200	8.7030	99.9758	100.6583	0.00
10/10/2008	R203 On 07-May-09			Bond Future	8.7000	8.5760	98.6681	99.3670	0.00
10/10/2008	R203 On 07-May-09			Bond Future	8.7000	8.5760	98.6681	99.3670	0.00
10/10/2008	R203 On 07-May-09			Bond Future	8.7000	8.5760	98.6681	99.3670	0.00
10/10/2008	R203 On 07-May-09			Bond Future	8.7000	8.5760	98.6681	99.3670	0.00
10/10/2008	R203 On 07-May-09			Bond Future	8.7000	8.5760	98.6681	99.3670	0.00
10/10/2008	R203 On 07-May-09			Bond Future	8.7000	8.5760	98.6681	99.3670	0.00
10/10/2008	R203 On 07-May-09			Bond Future	8.7000	8.5760	98.6681	99.3670	0.00
10/10/2008	R203 On 06-November-08			Bond Future	8.9500	8.8330	97.0938	97.7531	0.00
10/10/2008	R203 On 06-November-08			Bond Future	8.9500	8.8330	97.0938	97.7531	0.00
10/10/2008	R203 On 06-November-08			Bond Future	8.9500	8.8330	97.0938	97.7531	0.00
10/10/2008	R203 On 06-November-08			Bond Future	8.9500	8.8330	97.0938	97.7531	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
10/10/2008	R203 On 06-November-08			Bond Future	8.9500	8.8330	97.0938	97.7531	0.00
10/10/2008	R203 On 06-November-08			Bond Future	8.9500	8.8330	97.0938	97.7531	0.00
10/10/2008	R203 On 06-November-08			Bond Future	8.9500	8.8330	97.0938	97.7531	0.00
10/10/2008	R204 On 05-February-09			Bond Future	8.8200	8.7040	95.7761	96.5071	9.00
10/10/2008	R204 On 05-February-09			Bond Future	8.8200	8.7040	95.7761	96.5071	9.00
10/10/2008	R204 On 05-February-09			Bond Future	8.8200	8.7040	95.7761	96.5071	9.00
10/10/2008	R204 On 05-February-09			Bond Future	8.8200	8.7040	95.7761	96.5071	9.00
10/10/2008	R204 On 05-February-09			Bond Future	8.8200	8.7040	95.7761	96.5071	9.00
10/10/2008	R204 On 05-February-09			Bond Future	8.8200	8.7040	95.7761	96.5071	9.00
10/10/2008	R204 On 05-February-09			Bond Future	8.8200	8.7040	95.7761	96.5071	9.00
10/10/2008	R204 On 07-May-09			Bond Future	8.7100	8.5900	98.5473	99.2988	0.00
10/10/2008	R204 On 07-May-09			Bond Future	8.7100	8.5900	98.5473	99.2988	0.00
10/10/2008	R204 On 07-May-09			Bond Future	8.7100	8.5900	98.5473	99.2988	0.00
10/10/2008	R204 On 07-May-09			Bond Future	8.7100	8.5900	98.5473	99.2988	0.00
10/10/2008	R204 On 07-May-09			Bond Future	8.7100	8.5900	98.5473	99.2988	0.00
10/10/2008	R204 On 07-May-09			Bond Future	8.7100	8.5900	98.5473	99.2988	0.00
10/10/2008	R204 On 07-May-09			Bond Future	8.7100	8.5900	98.5473	99.2988	0.00
10/10/2008	R204 On 06-November-08			Bond Future	8.9400	8.8240	96.9645	97.6735	3126.00
10/10/2008	R204 On 06-November-08			Bond Future	8.9400	8.8240	96.9645	97.6735	3126.00
10/10/2008	R204 On 06-November-08			Bond Future	8.9400	8.8240	96.9645	97.6735	3126.00
10/10/2008	R204 On 06-November-08			Bond Future	8.9400	8.8240	96.9645	97.6735	3126.00
10/10/2008	R204 On 06-November-08			Bond Future	8.9400	8.8240	96.9645	97.6735	3126.00
10/10/2008	R204 On 06-November-08			Bond Future	8.9400	8.8240	96.9645	97.6735	3126.00
10/10/2008	R204 On 06-November-08			Bond Future	8.9400	8.8240	96.9645	97.6735	3126.00
10/10/2008	R206 On 05-February-09			Bond Future	8.8600	8.7400	95.1917	95.6485	0.00
10/10/2008	R206 On 05-February-09			Bond Future	8.8600	8.7400	95.1917	95.6485	0.00
10/10/2008	R206 On 05-February-09			Bond Future	8.8600	8.7400	95.1917	95.6485	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
10/10/2008	R206 On 05-February-09			Bond Future	8.8600	8.7400	95.1917	95.6485	0.00
10/10/2008	R206 On 05-February-09			Bond Future	8.8600	8.7400	95.1917	95.6485	0.00
10/10/2008	R206 On 05-February-09			Bond Future	8.8600	8.7400	95.1917	95.6485	0.00
10/10/2008	R206 On 05-February-09			Bond Future	8.8600	8.7400	95.1917	95.6485	0.00
10/10/2008	R206 On 07-May-09			Bond Future	8.6800	8.5530	97.9442	98.4161	0.00
10/10/2008	R206 On 07-May-09			Bond Future	8.6800	8.5530	97.9442	98.4161	0.00
10/10/2008	R206 On 07-May-09			Bond Future	8.6800	8.5530	97.9442	98.4161	0.00
10/10/2008	R206 On 07-May-09			Bond Future	8.6800	8.5530	97.9442	98.4161	0.00
10/10/2008	R206 On 07-May-09			Bond Future	8.6800	8.5530	97.9442	98.4161	0.00
10/10/2008	R206 On 07-May-09			Bond Future	8.6800	8.5530	97.9442	98.4161	0.00
10/10/2008	R206 On 07-May-09			Bond Future	8.6800	8.5530	97.9442	98.4161	0.00
10/10/2008	R206 On 06-November-08			Bond Future	9.0500	8.9340	96.1186	96.5650	1730.00
10/10/2008	R206 On 06-November-08			Bond Future	9.0500	8.9340	96.1186	96.5650	1730.00
10/10/2008	R206 On 06-November-08			Bond Future	9.0500	8.9340	96.1186	96.5650	1730.00
10/10/2008	R206 On 06-November-08			Bond Future	9.0500	8.9340	96.1186	96.5650	1730.00
10/10/2008	R206 On 06-November-08			Bond Future	9.0500	8.9340	96.1186	96.5650	1730.00
10/10/2008	R206 On 06-November-08			Bond Future	9.0500	8.9340	96.1186	96.5650	1730.00
10/10/2008	R206 On 06-November-08			Bond Future	9.0500	8.9340	96.1186	96.5650	1730.00
10/10/2008	R207 On 05-February-09			Bond Future	8.8100	8.6840	89.7059	90.5201	0.00
10/10/2008	R207 On 05-February-09			Bond Future	8.8100	8.6840	89.7059	90.5201	0.00
10/10/2008	R207 On 05-February-09			Bond Future	8.8100	8.6840	89.7059	90.5201	0.00
10/10/2008	R207 On 05-February-09			Bond Future	8.8100	8.6840	89.7059	90.5201	0.00
10/10/2008	R207 On 05-February-09			Bond Future	8.8100	8.6840	89.7059	90.5201	0.00
10/10/2008	R207 On 05-February-09			Bond Future	8.8100	8.6840	89.7059	90.5201	0.00
10/10/2008	R207 On 05-February-09			Bond Future	8.8100	8.6840	89.7059	90.5201	0.00
10/10/2008	R207 On 05-February-09			Bond Future	8.8100	8.6840	89.7059	90.5201	0.00
10/10/2008	R207 On 07-May-09			Bond Future	8.7100	8.5810	92.3022	93.1396	0.00
10/10/2008	R207 On 07-May-09			Bond Future	8.7100	8.5810	92.3022	93.1396	0.00
10/10/2008	R207 On 07-May-09			Bond Future	8.7100	8.5810	92.3022	93.1396	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
10/10/2008	R207 On 07-May-09			Bond Future	8.7100	8.5810	92.3022	93.1396	0.00
10/10/2008	R207 On 07-May-09			Bond Future	8.7100	8.5810	92.3022	93.1396	0.00
10/10/2008	R207 On 07-May-09			Bond Future	8.7100	8.5810	92.3022	93.1396	0.00
10/10/2008	R207 On 07-May-09			Bond Future	8.7100	8.5810	92.3022	93.1396	0.00
10/10/2008	R207 On 06-November-08			Bond Future	8.9200	8.7960	90.6700	91.4661	0.00
10/10/2008	R207 On 06-November-08			Bond Future	8.9200	8.7960	90.6700	91.4661	0.00
10/10/2008	R207 On 06-November-08			Bond Future	8.9200	8.7960	90.6700	91.4661	0.00
10/10/2008	R207 On 06-November-08			Bond Future	8.9200	8.7960	90.6700	91.4661	0.00
10/10/2008	R207 On 06-November-08			Bond Future	8.9200	8.7960	90.6700	91.4661	0.00
10/10/2008	R207 On 06-November-08			Bond Future	8.9200	8.7960	90.6700	91.4661	0.00
10/10/2008	R207 On 06-November-08			Bond Future	8.9200	8.7960	90.6700	91.4661	0.00
10/10/2008	R208 On 05-February-09			Bond Future	8.7800	8.6490	87.4947	88.3544	0.00
10/10/2008	R208 On 05-February-09			Bond Future	8.7800	8.6490	87.4947	88.3544	0.00
10/10/2008	R208 On 05-February-09			Bond Future	8.7800	8.6490	87.4947	88.3544	0.00
10/10/2008	R208 On 05-February-09			Bond Future	8.7800	8.6490	87.4947	88.3544	0.00
10/10/2008	R208 On 05-February-09			Bond Future	8.7800	8.6490	87.4947	88.3544	0.00
10/10/2008	R208 On 05-February-09			Bond Future	8.7800	8.6490	87.4947	88.3544	0.00
10/10/2008	R208 On 05-February-09			Bond Future	8.7800	8.6490	87.4947	88.3544	0.00
10/10/2008	R208 On 07-May-09			Bond Future	8.7200	8.5840	86.3819	87.2650	0.00
10/10/2008	R208 On 07-May-09			Bond Future	8.7200	8.5840	86.3819	87.2650	0.00
10/10/2008	R208 On 07-May-09			Bond Future	8.7200	8.5840	86.3819	87.2650	0.00
10/10/2008	R208 On 07-May-09			Bond Future	8.7200	8.5840	86.3819	87.2650	0.00
10/10/2008	R208 On 07-May-09			Bond Future	8.7200	8.5840	86.3819	87.2650	0.00
10/10/2008	R208 On 07-May-09			Bond Future	8.7200	8.5840	86.3819	87.2650	0.00
10/10/2008	R208 On 07-May-09			Bond Future	8.7200	8.5840	86.3819	87.2650	0.00
10/10/2008	R208 On 06-November-08			Bond Future	8.8800	8.7530	84.9508	85.8029	0.00
10/10/2008	R208 On 06-November-08			Bond Future	8.8800	8.7530	84.9508	85.8029	0.00
10/10/2008	R208 On 06-November-08			Bond Future	8.8800	8.7530	84.9508	85.8029	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
10/10/2008	R208 On 06-November-08			Bond Future	8.8800	8.7530	84.9508	85.8029	0.00
10/10/2008	R208 On 06-November-08			Bond Future	8.8800	8.7530	84.9508	85.8029	0.00
10/10/2008	R208 On 06-November-08			Bond Future	8.8800	8.7530	84.9508	85.8029	0.00
10/10/2008	R208 On 06-November-08			Bond Future	8.8800	8.7530	84.9508	85.8029	0.00
10/10/2008	R209 On 05-February-09			Bond Future	8.2400	8.0610	80.8562	82.4369	0.00
10/10/2008	R209 On 05-February-09			Bond Future	8.2400	8.0610	80.8562	82.4369	0.00
10/10/2008	R209 On 05-February-09			Bond Future	8.2400	8.0610	80.8562	82.4369	0.00
10/10/2008	R209 On 05-February-09			Bond Future	8.2400	8.0610	80.8562	82.4369	0.00
10/10/2008	R209 On 05-February-09			Bond Future	8.2400	8.0610	80.8562	82.4369	0.00
10/10/2008	R209 On 05-February-09			Bond Future	8.2400	8.0610	80.8562	82.4369	0.00
10/10/2008	R209 On 05-February-09			Bond Future	8.2400	8.0610	80.8562	82.4369	0.00
10/10/2008	R209 On 07-May-09			Bond Future	8.1600	7.9820	80.0341	81.6535	0.00
10/10/2008	R209 On 07-May-09			Bond Future	8.1600	7.9820	80.0341	81.6535	0.00
10/10/2008	R209 On 07-May-09			Bond Future	8.1600	7.9820	80.0341	81.6535	0.00
10/10/2008	R209 On 07-May-09			Bond Future	8.1600	7.9820	80.0341	81.6535	0.00
10/10/2008	R209 On 07-May-09			Bond Future	8.1600	7.9820	80.0341	81.6535	0.00
10/10/2008	R209 On 07-May-09			Bond Future	8.1600	7.9820	80.0341	81.6535	0.00
10/10/2008	R209 On 07-May-09			Bond Future	8.1600	7.9820	80.0341	81.6535	0.00
10/10/2008	R209 On 06-November-08			Bond Future	8.3200	8.1450	78.5256	80.0579	6527.00
10/10/2008	R209 On 06-November-08			Bond Future	8.3200	8.1450	78.5256	80.0579	6527.00
10/10/2008	R209 On 06-November-08			Bond Future	8.3200	8.1450	78.5256	80.0579	6527.00
10/10/2008	R209 On 06-November-08			Bond Future	8.3200	8.1450	78.5256	80.0579	6527.00
10/10/2008	R209 On 06-November-08			Bond Future	8.3200	8.1450	78.5256	80.0579	6527.00
10/10/2008	R209 On 06-November-08			Bond Future	8.3200	8.1450	78.5256	80.0579	6527.00
10/10/2008	R209 On 06-November-08			Bond Future	8.3200	8.1450	78.5256	80.0579	6527.00
10/10/2008	R209 On 06-November-08			Bond Future	8.3200	8.1450	78.5256	80.0579	6527.00
10/10/2008	TRT1 On 05-February-09			Index Future	279.1500	280.7110	279.1490	280.7110	0.00
10/10/2008	TRT1 On 05-February-09			Index Future	279.1500	280.7110	279.1490	280.7110	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
10/10/2008	TRT1 On 05-February-09			Index Future	279.1500	280.7110	279.1490	280.7110	0.00
10/10/2008	TRT1 On 05-February-09			Index Future	279.1500	280.7110	279.1490	280.7110	0.00
10/10/2008	TRT1 On 05-February-09			Index Future	279.1500	280.7110	279.1490	280.7110	0.00
10/10/2008	TRT1 On 05-February-09			Index Future	279.1500	280.7110	279.1490	280.7110	0.00
10/10/2008	TRT1 On 05-February-09			Index Future	279.1500	280.7110	279.1490	280.7110	0.00
10/10/2008	TRT1 On 07-May-09			Index Future	287.2800	288.8830	287.2780	288.8830	0.00
10/10/2008	TRT1 On 07-May-09			Index Future	287.2800	288.8830	287.2780	288.8830	0.00
10/10/2008	TRT1 On 07-May-09			Index Future	287.2800	288.8830	287.2780	288.8830	0.00
10/10/2008	TRT1 On 07-May-09			Index Future	287.2800	288.8830	287.2780	288.8830	0.00
10/10/2008	TRT1 On 07-May-09			Index Future	287.2800	288.8830	287.2780	288.8830	0.00
10/10/2008	TRT1 On 07-May-09			Index Future	287.2800	288.8830	287.2780	288.8830	0.00
10/10/2008	TRT1 On 07-May-09			Index Future	287.2800	288.8830	287.2780	288.8830	0.00
10/10/2008	TRT1 On 06-November-08			Index Future	271.1400	272.6520	271.1350	272.6520	300.00
10/10/2008	TRT1 On 06-November-08			Index Future	271.1400	272.6520	271.1350	272.6520	300.00
10/10/2008	TRT1 On 06-November-08			Index Future	271.1400	272.6520	271.1350	272.6520	300.00
10/10/2008	TRT1 On 06-November-08			Index Future	271.1400	272.6520	271.1350	272.6520	300.00
10/10/2008	TRT1 On 06-November-08			Index Future	271.1400	272.6520	271.1350	272.6520	300.00
10/10/2008	TRT1 On 06-November-08			Index Future	271.1400	272.6520	271.1350	272.6520	300.00
10/10/2008	TRT1 On 06-November-08			Index Future	271.1400	272.6520	271.1350	272.6520	300.00
10/10/2008	ZAAD On 16-March-09			Currency Future	6.2700	6.5565	6.2731	6.5565	1161.00
10/10/2008	ZAAD On 16-March-09			Currency Future	6.2700	6.5565	6.2731	6.5565	1161.00
10/10/2008	ZAAD On 16-March-09			Currency Future	6.2700	6.5565	6.2731	6.5565	1161.00
10/10/2008	ZAAD On 16-March-09			Currency Future	6.2700	6.5565	6.2731	6.5565	1161.00
10/10/2008	ZAAD On 16-March-09			Currency Future	6.2700	6.5565	6.2731	6.5565	1161.00
10/10/2008	ZAAD On 16-March-09			Currency Future	6.2700	6.5565	6.2731	6.5565	1161.00
10/10/2008	ZAAD On 16-March-09			Currency Future	6.2700	6.5565	6.2731	6.5565	1161.00
10/10/2008	ZAAD On 12-June-09			Currency Future	6.3700	6.6530	6.3657	6.6530	300.00
10/10/2008	ZAAD On 12-June-09			Currency Future	6.3700	6.6530	6.3657	6.6530	300.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2008	ZAAD On 12-June-09			Currency Future	6.3700	6.6530	6.3657	6.6530	300.00
10/10/2008	ZAAD On 12-June-09			Currency Future	6.3700	6.6530	6.3657	6.6530	300.00
10/10/2008	ZAAD On 12-June-09			Currency Future	6.3700	6.6530	6.3657	6.6530	300.00
10/10/2008	ZAAD On 12-June-09			Currency Future	6.3700	6.6530	6.3657	6.6530	300.00
10/10/2008	ZAAD On 12-June-09			Currency Future	6.3700	6.6530	6.3657	6.6530	300.00
10/10/2008	ZAAD On 12-December-08			Currency Future	6.1500	6.4376	6.1487	6.4376	6070.00
10/10/2008	ZAAD On 12-December-08			Currency Future	6.1500	6.4376	6.1487	6.4376	6070.00
10/10/2008	ZAAD On 12-December-08			Currency Future	6.1500	6.4376	6.1487	6.4376	6070.00
10/10/2008	ZAAD On 12-December-08			Currency Future	6.1500	6.4376	6.1487	6.4376	6070.00
10/10/2008	ZAAD On 12-December-08			Currency Future	6.1500	6.4376	6.1487	6.4376	6070.00
10/10/2008	ZAAD On 12-December-08			Currency Future	6.1500	6.4376	6.1487	6.4376	6070.00
10/10/2008	ZAAD On 12-June-09	7.25	Call	Currency Future	388	449	388	449	0.00
10/10/2008	ZAAD On 12-June-09	7.25	Put	Currency Future	672	446	672	446	0.00
10/10/2008	ZAAD On 12-December-08	6.75	Call	Currency Future	192	261	192	261	0.00
10/10/2008	ZAAD On 12-December-08	9.25	Call	Currency Future	192	261	192	261	0.00
10/10/2008	ZAAD On 12-December-08	9.00	Call	Currency Future	192	261	192	261	0.00
10/10/2008	ZAAD On 12-December-08	8.75	Call	Currency Future	192	261	192	261	0.00
10/10/2008	ZAAD On 12-December-08	8.50	Call	Currency Future	192	261	192	261	0.00
10/10/2008	ZAAD On 12-December-08	8.25	Call	Currency Future	192	261	192	261	0.00
10/10/2008	ZAAD On 12-December-08	7.75	Call	Currency Future	192	261	192	261	0.00
10/10/2008	ZAAD On 12-December-08	7.50	Call	Currency Future	192	261	192	261	0.00
10/10/2008	ZAAD On 12-December-08	7.25	Call	Currency Future	192	261	192	261	0.00
10/10/2008	ZAAD On 12-December-08	7.00	Call	Currency Future	192	261	192	261	0.00
10/10/2008	ZAAD On 12-December-08	8.00	Call	Currency Future	192	261	192	261	0.00
10/10/2008	ZAAD On 12-December-08	6.75	Put	Currency Future	443	223	443	223	0.00
10/10/2008	ZAAD On 12-December-08	9.25	Put	Currency Future	443	223	443	223	0.00
10/10/2008	ZAAD On 12-December-08	9.00	Put	Currency Future	443	223	443	223	0.00
10/10/2008	ZAAD On 12-December-08	8.75	Put	Currency Future	443	223	443	223	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
10/10/2008	ZAAD On 12-December-08	8.50	Put	Currency Future	443	223	443	223	0.00
10/10/2008	ZAAD On 12-December-08	8.25	Put	Currency Future	443	223	443	223	0.00
10/10/2008	ZAAD On 12-December-08	7.75	Put	Currency Future	443	223	443	223	0.00
10/10/2008	ZAAD On 12-December-08	7.50	Put	Currency Future	443	223	443	223	0.00
10/10/2008	ZAAD On 12-December-08	7.25	Put	Currency Future	443	223	443	223	0.00
10/10/2008	ZAAD On 12-December-08	7.00	Put	Currency Future	443	223	443	223	0.00
10/10/2008	ZAAD On 12-December-08	8.00	Put	Currency Future	443	223	443	223	0.00
10/10/2008	ZAAD On 12-December-08	9.00	Call	Currency Future	41	57	41	57	0.00
10/10/2008	ZAAD On 12-December-08	8.75	Call	Currency Future	41	57	41	57	0.00
10/10/2008	ZAAD On 12-December-08	8.50	Call	Currency Future	41	57	41	57	0.00
10/10/2008	ZAAD On 12-December-08	8.25	Call	Currency Future	41	57	41	57	0.00
10/10/2008	ZAAD On 12-December-08	8.00	Call	Currency Future	41	57	41	57	0.00
10/10/2008	ZAAD On 12-December-08	7.75	Call	Currency Future	41	57	41	57	0.00
10/10/2008	ZAAD On 12-December-08	7.50	Call	Currency Future	41	57	41	57	0.00
10/10/2008	ZAAD On 12-December-08	7.00	Call	Currency Future	41	57	41	57	0.00
10/10/2008	ZAAD On 12-December-08	6.75	Call	Currency Future	41	57	41	57	0.00
10/10/2008	ZAAD On 12-December-08	6.50	Call	Currency Future	41	57	41	57	0.00
10/10/2008	ZAAD On 12-December-08	7.25	Call	Currency Future	41	57	41	57	0.00
10/10/2008	ZAAD On 12-December-08	9.00	Put	Currency Future	1092	819	1092	819	0.00
10/10/2008	ZAAD On 12-December-08	8.75	Put	Currency Future	1092	819	1092	819	0.00
10/10/2008	ZAAD On 12-December-08	8.50	Put	Currency Future	1092	819	1092	819	0.00
10/10/2008	ZAAD On 12-December-08	8.25	Put	Currency Future	1092	819	1092	819	0.00
10/10/2008	ZAAD On 12-December-08	8.00	Put	Currency Future	1092	819	1092	819	0.00
10/10/2008	ZAAD On 12-December-08	7.75	Put	Currency Future	1092	819	1092	819	0.00
10/10/2008	ZAAD On 12-December-08	7.50	Put	Currency Future	1092	819	1092	819	0.00
10/10/2008	ZAAD On 12-December-08	7.00	Put	Currency Future	1092	819	1092	819	0.00
10/10/2008	ZAAD On 12-December-08	6.75	Put	Currency Future	1092	819	1092	819	0.00
10/10/2008	ZAAD On 12-December-08	6.50	Put	Currency Future	1092	819	1092	819	0.00
10/10/2008	ZAAD On 12-December-08	7.25	Put	Currency Future	1092	819	1092	819	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
10/10/2008	ZAAD On 12-June-09	9.00	Call	Currency Future	188	226	188	226	0.00
10/10/2008	ZAAD On 12-June-09	8.75	Call	Currency Future	188	226	188	226	0.00
10/10/2008	ZAAD On 12-June-09	8.50	Call	Currency Future	188	226	188	226	0.00
10/10/2008	ZAAD On 12-June-09	8.25	Call	Currency Future	188	226	188	226	0.00
10/10/2008	ZAAD On 12-June-09	8.00	Call	Currency Future	188	226	188	226	0.00
10/10/2008	ZAAD On 12-June-09	7.75	Call	Currency Future	188	226	188	226	0.00
10/10/2008	ZAAD On 12-June-09	7.25	Call	Currency Future	188	226	188	226	0.00
10/10/2008	ZAAD On 12-June-09	7.00	Call	Currency Future	188	226	188	226	0.00
10/10/2008	ZAAD On 12-June-09	6.75	Call	Currency Future	188	226	188	226	0.00
10/10/2008	ZAAD On 12-June-09	6.50	Call	Currency Future	188	226	188	226	0.00
10/10/2008	ZAAD On 12-June-09	6.25	Call	Currency Future	188	226	188	226	0.00
10/10/2008	ZAAD On 12-June-09	7.50	Call	Currency Future	188	226	188	226	0.00
10/10/2008	ZAAD On 12-June-09	9.00	Put	Currency Future	1223	973	1223	973	0.00
10/10/2008	ZAAD On 12-June-09	8.75	Put	Currency Future	1223	973	1223	973	0.00
10/10/2008	ZAAD On 12-June-09	8.50	Put	Currency Future	1223	973	1223	973	0.00
10/10/2008	ZAAD On 12-June-09	8.25	Put	Currency Future	1223	973	1223	973	0.00
10/10/2008	ZAAD On 12-June-09	8.00	Put	Currency Future	1223	973	1223	973	0.00
10/10/2008	ZAAD On 12-June-09	7.75	Put	Currency Future	1223	973	1223	973	0.00
10/10/2008	ZAAD On 12-June-09	7.25	Put	Currency Future	1223	973	1223	973	0.00
10/10/2008	ZAAD On 12-June-09	7.00	Put	Currency Future	1223	973	1223	973	0.00
10/10/2008	ZAAD On 12-June-09	6.75	Put	Currency Future	1223	973	1223	973	0.00
10/10/2008	ZAAD On 12-June-09	6.50	Put	Currency Future	1223	973	1223	973	0.00
10/10/2008	ZAAD On 12-June-09	6.25	Put	Currency Future	1223	973	1223	973	0.00
10/10/2008	ZAAD On 12-June-09	7.50	Put	Currency Future	1223	973	1223	973	0.00
10/10/2008	ZAAD On 16-March-09	9.00	Call	Currency Future	192	243	192	243	0.00
10/10/2008	ZAAD On 16-March-09	8.75	Call	Currency Future	192	243	192	243	0.00
10/10/2008	ZAAD On 16-March-09	8.50	Call	Currency Future	192	243	192	243	0.00
10/10/2008	ZAAD On 16-March-09	8.25	Call	Currency Future	192	243	192	243	0.00
10/10/2008	ZAAD On 16-March-09	7.75	Call	Currency Future	192	243	192	243	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
10/10/2008	ZAAD On 16-March-09	7.50	Call	Currency Future	192	243	192	243	0.00
10/10/2008	ZAAD On 16-March-09	7.25	Call	Currency Future	192	243	192	243	0.00
10/10/2008	ZAAD On 16-March-09	7.00	Call	Currency Future	192	243	192	243	0.00
10/10/2008	ZAAD On 16-March-09	8.00	Call	Currency Future	192	243	192	243	0.00
10/10/2008	ZAAD On 16-March-09	9.00	Put	Currency Future	869	637	869	637	0.00
10/10/2008	ZAAD On 16-March-09	8.75	Put	Currency Future	869	637	869	637	0.00
10/10/2008	ZAAD On 16-March-09	8.50	Put	Currency Future	869	637	869	637	0.00
10/10/2008	ZAAD On 16-March-09	8.25	Put	Currency Future	869	637	869	637	0.00
10/10/2008	ZAAD On 16-March-09	7.75	Put	Currency Future	869	637	869	637	0.00
10/10/2008	ZAAD On 16-March-09	7.50	Put	Currency Future	869	637	869	637	0.00
10/10/2008	ZAAD On 16-March-09	7.25	Put	Currency Future	869	637	869	637	0.00
10/10/2008	ZAAD On 16-March-09	7.00	Put	Currency Future	869	637	869	637	0.00
10/10/2008	ZAAD On 16-March-09	8.00	Put	Currency Future	869	637	869	637	0.00