



Derivatives Weekly Statistics Report

From 2008/01/07 To 2008/01/11

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2008	\$ / R On 17-March-08			Currency Future	7.0100	6.9379	7.0064	6.9379	47040.00
07/01/2008	\$ / R On 13-June-08			Currency Future	7.1400	7.0674	7.1381	7.0674	15045.00
07/01/2008	\$ / R On 15-September-08			Currency Future	7.2800	7.2034	7.2767	7.2034	1501.00
07/01/2008	£ / R On 17-March-08			Currency Future	13.7900	13.6766	13.7921	13.6766	1037.00
07/01/2008	£ / R On 13-June-08			Currency Future	14.0000	13.8865	14.0044	13.8865	1155.00
07/01/2008	£ / R On 15-September-08			Currency Future	14.2200	14.0997	14.2202	14.0997	50.00
07/01/2008	€ / R On 17-March-08			Currency Future	10.3100	10.2605	10.3141	10.2605	1752.00
07/01/2008	€ / R On 13-June-08			Currency Future	10.5000	10.4423	10.4964	10.4423	1248.00
07/01/2008	€ / R On 15-September-08			Currency Future	10.6800	10.6242	10.6792	10.6242	112.00
07/01/2008	ALBI On 07-February-08			Index Future	260.0800	260.1510	260.0750	260.1510	594.00
07/01/2008	ALBI On 02-May-08			Index Future	266.9700	266.9210	266.9740	266.9210	0.00
07/01/2008	ALBI On 07-August-08			Index Future	275.0300	275.0070	275.0330	275.0070	0.00
07/01/2008	ALBI On 06-November-08			Index Future	282.6600	282.5890	282.6570	282.5890	0.00
07/01/2008	CRD1 On 07-February-08			Index Future	111.9700	111.9620	111.9660	111.9620	0.00
07/01/2008	CRD1 On 02-May-08			Index Future	114.8900	114.8870	114.8900	114.8870	0.00
07/01/2008	CRD1 On 07-August-08			Index Future	120.2200	120.1780	120.2240	120.1780	0.00
07/01/2008	CRD1 On 06-November-08			Index Future	121.5800	121.5800	121.5840	121.5800	8.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2008	GOVI On 07-February-08			jGovi	261.4900	261.5395	261.4915	261.5395	7.00
07/01/2008	GOVI On 02-May-08			jGovi	268.8000	268.8460	268.7970	268.8460	0.00
07/01/2008	GOVI On 07-August-08			jGovi	276.3800	276.4285	276.3780	276.4285	0.00
07/01/2008	GOVI On 06-November-08			jGovi	283.9600	284.0065	283.9555	284.0065	60.00
07/01/2008	ILBI On 07-February-08			Index Future	298.3400	298.2260	298.3390	298.2260	0.00
07/01/2008	J153 On 31-August-10			jSwap	10.5400	10.5260	0.0791	0.0786	0.00
07/01/2008	J157 On 15-September-15			jSwap	9.6000	9.5900	0.0195	0.0191	0.00
07/01/2008	J186 On 21-December-26			jSwap	8.7100	8.6910	0.1091	0.1073	0.00
07/01/2008	J201 On 22-December-14			jSwap	9.6300	9.6160	0.1059	0.1052	0.00
07/01/2008	J203 On 15-September-17			jSwap	9.4600	9.4450	0.1272	0.1263	0.00
07/01/2008	J204 On 21-December-18			jSwap	9.3200	9.3090	0.1227	0.1216	0.00
07/01/2008	J207 On 15-January-20			jSwap	9.2700	9.2580	0.0960	0.0949	0.00
07/01/2008	JBAR On 21-December-05			jBar	11.3000	11.3080	11.3040	11.3080	0.00
07/01/2008	JFRA On 07-February-08			jFra	11.2000	11.2200	0.0272	0.0272	0.00
07/01/2008	JFRA On 05-February-09			jFra	10.5900	10.5120	0.0257	0.0255	0.00
07/01/2008	JFRA On 02-May-08			jFra	11.2300	11.2250	0.0290	0.0290	0.00
07/01/2008	JFRA On 07-May-09			jFra	10.2100	10.1820	0.0248	0.0248	0.00
07/01/2008	JFRA On 07-August-08			jFra	11.1300	11.0990	0.0270	0.0269	0.00
07/01/2008	JFRA On 06-August-09			jFra	9.9000	9.8770	0.0241	0.0240	0.00
07/01/2008	JFRA On 06-November-08			jFra	10.9400	10.8940	0.0265	0.0264	0.00
07/01/2008	JFRA On 05-November-09			jFra	9.6600	9.6460	0.0235	0.0235	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
07/01/2008	JN02 On 07-February-08			jNote	10.6400	10.6150	0.1885	0.1880	0.00
07/01/2008	JN02 On 02-May-08			jNote	10.4400	10.4070	0.1866	0.1861	0.00
07/01/2008	JN02 On 07-August-08			jNote	10.1800	10.1560	0.1811	0.1807	0.00
07/01/2008	JN05 On 07-February-08			jNote	9.7400	9.7110	0.3784	0.3777	0.00
07/01/2008	JN05 On 02-May-08			jNote	9.6100	9.5810	0.3748	0.3740	0.00
07/01/2008	JN05 On 07-August-08			jNote	9.4500	9.4280	0.3695	0.3687	0.00
07/01/2008	JN10 On 07-February-08			jNote	9.2500	9.2360	0.5909	0.5905	0.00
07/01/2008	JN10 On 02-May-08			jNote	9.1600	9.1450	0.5887	0.5882	0.00
07/01/2008	JN10 On 07-August-08			jNote	9.0600	9.0400	0.5845	0.5840	0.00
07/01/2008	JROD On 31-January-08			jRod	10.5400	10.5570	0.0066	0.0072	0.00
07/01/2008	JROD On 29-February-08			jRod	10.9000	10.9310	0.0074	0.0080	0.00
07/01/2008	JROD On 31-March-08			jRod	11.2300	11.2670	0.0081	0.0087	0.00
07/01/2008	JROD On 30-April-08			jRod	11.0000	11.0130	0.0149	0.0155	0.00
07/01/2008	JROD On 30-May-08			jRod	11.2200	11.2280	0.0158	0.0164	0.00
07/01/2008	JROD On 30-June-08			jRod	11.3700	11.3710	0.0164	0.0169	0.00
07/01/2008	JROD On 31-July-08			jRod	11.1500	11.1480	0.0231	0.0236	0.00
07/01/2008	OTH1 On 07-February-08			Index Future	253.6800	253.9250	253.6780	253.9250	0.00
07/01/2008	OTH1 On 02-May-08			Index Future	260.3000	260.5590	260.3040	260.5590	0.00
07/01/2008	OTH1 On 07-August-08			Index Future	268.3400	268.4230	268.3370	268.4230	0.00
07/01/2008	OTH1 On 06-November-08			Index Future	275.4700	275.7380	275.4700	275.7380	12.00
07/01/2008	R153 On 07-February-08			Bond Future	9.3400	9.3210	114.0324	114.0791	8063.00
07/01/2008	R153 On 02-May-08			Bond Future	9.1300	9.1090	110.3026	110.3456	0.00
07/01/2008	R153 On 07-August-08			Bond Future	8.8800	8.8620	113.3898	113.4284	0.00
07/01/2008	R157 On 07-February-08			Bond Future	8.5300	8.5190	132.9012	132.9658	9138.00
07/01/2008	R157 On 02-May-08			Bond Future	8.4100	8.3990	129.4277	129.4913	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
07/01/2008	R157 On 07-August-08			Bond Future	8.2800	8.2730	133.0469	133.1089	2500.00
07/01/2008	R186 On 07-February-08			Bond Future	8.1800	8.1720	123.5835	123.6945	0.00
07/01/2008	R186 On 02-May-08			Bond Future	8.1000	8.0940	126.7712	126.8827	0.00
07/01/2008	R186 On 07-August-08			Bond Future	8.0300	8.0160	125.0260	125.1378	0.00
07/01/2008	R196 On 07-February-08			Bond Future	10.1200	10.1370	104.4309	104.4154	0.00
07/01/2008	R196 On 02-May-08			Bond Future	9.7600	9.6930	102.0228	102.0720	0.00
07/01/2008	R196 On 07-August-08			Bond Future	9.3100	9.1450	104.8370	104.9259	0.00
07/01/2008	R201 On 07-February-08			Bond Future	8.5800	8.5680	102.1259	102.1773	0.00
07/01/2008	R201 On 02-May-08			Bond Future	8.4500	8.4440	104.7603	104.8107	45.00
07/01/2008	R201 On 07-August-08			Bond Future	8.3300	8.3150	103.2908	103.3400	0.00
07/01/2008	R203 On 07-February-08			Bond Future	8.3900	8.3740	102.4517	102.5810	0.00
07/01/2008	R203 On 02-May-08			Bond Future	8.2900	8.2720	100.9014	101.0297	0.00
07/01/2008	R203 On 07-August-08			Bond Future	8.1800	8.1640	103.7678	103.8948	0.00
07/01/2008	R204 On 07-February-08			Bond Future	8.3800	8.3670	98.4878	98.5570	3331.00
07/01/2008	R204 On 02-May-08			Bond Future	8.2800	8.2730	101.0273	101.0962	0.00
07/01/2008	R204 On 07-August-08			Bond Future	8.1900	8.1770	99.8311	99.8995	0.00
07/01/2008	R206 On 07-February-08			Bond Future	8.6900	8.6770	95.1598	95.2038	0.00
07/01/2008	R206 On 02-May-08			Bond Future	8.5600	8.5500	97.6130	97.6560	0.00
07/01/2008	R206 On 07-August-08			Bond Future	8.4200	8.4140	96.6031	96.6450	0.00
07/01/2008	R207 On 07-February-08			Bond Future	8.3600	8.3400	92.2712	92.4122	0.00
07/01/2008	R207 On 02-May-08			Bond Future	8.2700	8.2540	94.6545	94.7952	0.00
07/01/2008	R207 On 07-August-08			Bond Future	8.1900	8.1650	93.6877	93.8278	0.00
07/01/2008	R209 On 07-February-08			Bond Future	7.9300	7.8960	83.5225	83.8076	6590.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2008	R209 On 02-May-08			Bond Future	7.8600	7.8300	82.5226	82.8109	0.00
07/01/2008	R209 On 07-August-08			Bond Future	7.7900	7.7640	84.8612	85.1526	0.00
07/01/2008	TRT1 On 07-February-08			Index Future	258.2700	258.3190	258.2670	258.3190	0.00
07/01/2008	TRT1 On 02-May-08			Index Future	265.0100	265.0680	265.0130	265.0680	0.00
07/01/2008	TRT1 On 07-August-08			Index Future	273.1500	273.1070	273.1490	273.1070	0.00
07/01/2008	TRT1 On 06-November-08			Index Future	280.4500	280.5090	280.4540	280.5090	400.00
08/01/2008	\$ / R On 17-March-08			Currency Future	6.9600	7.0064	6.9630	7.0064	47319.00
08/01/2008	\$ / R On 13-June-08			Currency Future	7.0900	7.1381	7.0933	7.1381	15845.00
08/01/2008	\$ / R On 15-September-08			Currency Future	7.2300	7.2767	7.2316	7.2767	2054.00
08/01/2008	£ / R On 17-March-08			Currency Future	13.7400	13.7921	13.7385	13.7921	1037.00
08/01/2008	£ / R On 13-June-08			Currency Future	13.9500	14.0044	13.9489	14.0044	1155.00
08/01/2008	£ / R On 15-September-08			Currency Future	14.1700	14.2202	14.1661	14.2202	50.00
08/01/2008	€ / R On 17-March-08			Currency Future	10.2600	10.3141	10.2575	10.3141	1752.00
08/01/2008	€ / R On 13-June-08			Currency Future	10.4400	10.4964	10.4367	10.4964	1248.00
08/01/2008	€ / R On 15-September-08			Currency Future	10.6200	10.6792	10.6189	10.6792	112.00
08/01/2008	ALBI On 07-February-08			Index Future	259.7800	260.0750	259.7760	260.0750	594.00
08/01/2008	ALBI On 02-May-08			Index Future	266.6700	266.9740	266.6650	266.9740	0.00
08/01/2008	ALBI On 07-August-08			Index Future	274.7300	275.0330	274.7300	275.0330	0.00
08/01/2008	ALBI On 06-November-08			Index Future	282.3800	282.6570	282.3750	282.6570	0.00
08/01/2008	CRD1 On 07-February-08			Index Future	111.9200	111.9660	111.9150	111.9660	0.00
08/01/2008	CRD1 On 02-May-08			Index Future	114.8400	114.8900	114.8380	114.8900	0.00
08/01/2008	CRD1 On 07-August-08			Index Future	120.1800	120.2240	120.1830	120.2240	0.00
08/01/2008	CRD1 On 06-November-08			Index Future	121.5300	121.5840	121.5300	121.5840	8.00
08/01/2008	GOVI On 07-February-08			jGovi	261.2400	261.4915	261.2430	261.4915	7.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2008	GOVI On 02-May-08			jGovi	268.5400	268.7970	268.5405	268.7970	0.00
08/01/2008	GOVI On 07-August-08			jGovi	276.1100	276.3780	276.1145	276.3780	0.00
08/01/2008	GOVI On 06-November-08			jGovi	283.6900	283.9555	283.6870	283.9555	60.00
08/01/2008	ILBI On 07-February-08			Index Future	298.3600	298.3390	298.3570	298.3390	0.00
08/01/2008	J153 On 31-August-10			jSwap	10.5800	10.5420	0.0799	0.0791	0.00
08/01/2008	J157 On 15-September-15			jSwap	9.6300	9.5970	0.0211	0.0195	0.00
08/01/2008	J186 On 21-December-26			jSwap	8.7500	8.7110	0.1124	0.1091	0.00
08/01/2008	J201 On 22-December-14			jSwap	9.6600	9.6300	0.1074	0.1059	0.00
08/01/2008	J203 On 15-September-17			jSwap	9.4800	9.4590	0.1283	0.1272	0.00
08/01/2008	J204 On 21-December-18			jSwap	9.3500	9.3240	0.1241	0.1227	0.00
08/01/2008	J207 On 15-January-20			jSwap	9.3000	9.2710	0.0977	0.0960	0.00
08/01/2008	JBAR On 21-December-05			jBar	11.3200	11.3040	11.3210	11.3040	0.00
08/01/2008	JFRA On 07-February-08			jFra	11.2600	11.2040	0.0273	0.0272	0.00
08/01/2008	JFRA On 05-February-09			jFra	10.5900	10.5940	0.0257	0.0257	0.00
08/01/2008	JFRA On 02-May-08			jFra	11.2600	11.2320	0.0291	0.0290	0.00
08/01/2008	JFRA On 07-May-09			jFra	10.2600	10.2140	0.0249	0.0248	0.00
08/01/2008	JFRA On 07-August-08			jFra	11.1700	11.1310	0.0271	0.0270	0.00
08/01/2008	JFRA On 06-August-09			jFra	9.9600	9.9020	0.0242	0.0241	0.00
08/01/2008	JFRA On 06-November-08			jFra	10.9600	10.9390	0.0266	0.0265	0.00
08/01/2008	JFRA On 05-November-09			jFra	9.7100	9.6610	0.0236	0.0235	0.00
08/01/2008	JN02 On 07-February-08			jNote	10.6800	10.6430	0.1891	0.1885	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
08/01/2008	JN02 On 02-May-08			jNote	10.4700	10.4350	0.1872	0.1866	0.00
08/01/2008	JN02 On 07-August-08			jNote	10.2200	10.1830	0.1818	0.1811	0.00
08/01/2008	JN05 On 07-February-08			jNote	9.7700	9.7350	0.3794	0.3784	0.00
08/01/2008	JN05 On 02-May-08			jNote	9.6400	9.6070	0.3759	0.3748	0.00
08/01/2008	JN05 On 07-August-08			jNote	9.4900	9.4540	0.3705	0.3695	0.00
08/01/2008	JN10 On 07-February-08			jNote	9.2700	9.2500	0.5916	0.5909	0.00
08/01/2008	JN10 On 02-May-08			jNote	9.1800	9.1600	0.5893	0.5887	0.00
08/01/2008	JN10 On 07-August-08			jNote	9.0800	9.0550	0.5852	0.5845	0.00
08/01/2008	JROD On 31-January-08			jRod	10.5400	10.5420	0.0066	0.0066	0.00
08/01/2008	JROD On 29-February-08			jRod	10.9000	10.9020	0.0074	0.0074	0.00
08/01/2008	JROD On 31-March-08			jRod	11.2400	11.2330	0.0081	0.0081	0.00
08/01/2008	JROD On 30-April-08			jRod	11.0000	10.9990	0.0149	0.0149	0.00
08/01/2008	JROD On 30-May-08			jRod	11.2300	11.2190	0.0159	0.0158	0.00
08/01/2008	JROD On 30-June-08			jRod	11.3700	11.3660	0.0164	0.0164	0.00
08/01/2008	JROD On 31-July-08			jRod	11.1500	11.1460	0.0231	0.0231	0.00
08/01/2008	OTH1 On 07-February-08			Index Future	253.1000	253.6780	253.0960	253.6780	0.00
08/01/2008	OTH1 On 02-May-08			Index Future	259.7100	260.3040	259.7060	260.3040	0.00
08/01/2008	OTH1 On 07-August-08			Index Future	267.7100	268.3370	267.7130	268.3370	0.00
08/01/2008	OTH1 On 06-November-08			Index Future	274.8400	275.4700	274.8390	275.4700	12.00
08/01/2008	R153 On 07-February-08			Bond Future	9.3500	9.3410	114.0090	114.0324	8063.00
08/01/2008	R153 On 02-May-08			Bond Future	9.1400	9.1290	110.2811	110.3026	0.00
08/01/2008	R153 On 07-August-08			Bond Future	8.8900	8.8820	113.3705	113.3898	0.00
08/01/2008	R157 On 07-February-08			Bond Future	8.5400	8.5290	132.8366	132.9012	9138.00
08/01/2008	R157 On 02-May-08			Bond Future	8.4200	8.4090	129.3643	129.4277	0.00
08/01/2008	R157 On 07-August-08			Bond Future	8.2900	8.2830	132.9849	133.0469	2500.00

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08/01/2008	R186 On 07-February-08			Bond Future	8.2200	8.1820	123.1408	123.5835	0.00
08/01/2008	R186 On 02-May-08			Bond Future	8.1400	8.1040	126.3266	126.7712	0.00
08/01/2008	R186 On 07-August-08			Bond Future	8.0700	8.0260	124.5802	125.0260	0.00
08/01/2008	R196 On 07-February-08			Bond Future	10.1400	10.1210	104.4144	104.4309	0.00
08/01/2008	R196 On 02-May-08			Bond Future	9.7700	9.7570	102.0097	102.0228	0.00
08/01/2008	R196 On 07-August-08			Bond Future	9.3300	9.3130	104.8286	104.8370	0.00
08/01/2008	R201 On 07-February-08			Bond Future	8.5900	8.5780	102.0746	102.1259	0.00
08/01/2008	R201 On 02-May-08			Bond Future	8.4600	8.4540	104.7099	104.7603	45.00
08/01/2008	R201 On 07-August-08			Bond Future	8.3400	8.3250	103.2415	103.2908	0.00
08/01/2008	R203 On 07-February-08			Bond Future	8.4000	8.3940	102.3871	102.4517	0.00
08/01/2008	R203 On 02-May-08			Bond Future	8.3000	8.2920	100.8373	100.9014	0.00
08/01/2008	R203 On 07-August-08			Bond Future	8.1900	8.1840	103.7044	103.7678	0.00
08/01/2008	R204 On 07-February-08			Bond Future	8.4000	8.3770	98.3496	98.4878	3331.00
08/01/2008	R204 On 02-May-08			Bond Future	8.3000	8.2830	100.8897	101.0273	0.00
08/01/2008	R204 On 07-August-08			Bond Future	8.2100	8.1870	99.6945	99.8311	0.00
08/01/2008	R206 On 07-February-08			Bond Future	8.7000	8.6870	95.1158	95.1598	0.00
08/01/2008	R206 On 02-May-08			Bond Future	8.5700	8.5600	97.5699	97.6130	0.00
08/01/2008	R206 On 07-August-08			Bond Future	8.4300	8.4240	96.5614	96.6031	0.00
08/01/2008	R207 On 07-February-08			Bond Future	8.3800	8.3600	92.1306	92.2712	0.00
08/01/2008	R207 On 02-May-08			Bond Future	8.2900	8.2740	94.5141	94.6545	0.00
08/01/2008	R207 On 07-August-08			Bond Future	8.2100	8.1850	93.5479	93.6877	0.00
08/01/2008	R209 On 07-February-08			Bond Future	7.9800	7.9260	83.0509	83.5225	6590.00
08/01/2008	R209 On 02-May-08			Bond Future	7.9100	7.8600	82.0459	82.5226	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
08/01/2008	R209 On 07-August-08			Bond Future	7.8400	7.7940	84.3793	84.8612	0.00
08/01/2008	TRT1 On 07-February-08			Index Future	258.0100	258.2670	258.0120	258.2670	0.00
08/01/2008	TRT1 On 02-May-08			Index Future	264.7500	265.0130	264.7500	265.0130	0.00
08/01/2008	TRT1 On 07-August-08			Index Future	272.9000	273.1490	272.8960	273.1490	0.00
08/01/2008	TRT1 On 06-November-08			Index Future	280.1800	280.4540	280.1780	280.4540	400.00
09/01/2008	\$ / R On 17-March-08			Currency Future	6.9600	6.9630	6.9596	6.9630	49378.00
09/01/2008	\$ / R On 13-June-08			Currency Future	7.0900	7.0933	7.0912	7.0933	18885.00
09/01/2008	\$ / R On 15-September-08			Currency Future	7.2300	7.2316	7.2307	7.2316	2224.00
09/01/2008	£ / R On 17-March-08			Currency Future	13.6100	13.7385	13.6054	13.7385	1037.00
09/01/2008	£ / R On 13-June-08			Currency Future	13.8200	13.9489	13.8155	13.9489	1155.00
09/01/2008	£ / R On 15-September-08			Currency Future	14.0300	14.1661	14.0307	14.1661	50.00
09/01/2008	€ / R On 17-March-08			Currency Future	10.2100	10.2575	10.2148	10.2575	1752.00
09/01/2008	€ / R On 13-June-08			Currency Future	10.3900	10.4367	10.3923	10.4367	1248.00
09/01/2008	€ / R On 15-September-08			Currency Future	10.5700	10.6189	10.5730	10.6189	112.00
09/01/2008	ALBI On 07-February-08			Index Future	259.8600	259.7760	259.8580	259.7760	594.00
09/01/2008	ALBI On 02-May-08			Index Future	266.6300	266.6650	266.6250	266.6650	0.00
09/01/2008	ALBI On 07-August-08			Index Future	274.6900	274.7300	274.6850	274.7300	0.00
09/01/2008	ALBI On 06-November-08			Index Future	282.3200	282.3750	282.3210	282.3750	0.00
09/01/2008	CRD1 On 07-February-08			Index Future	111.9200	111.9150	111.9190	111.9150	0.00
09/01/2008	CRD1 On 02-May-08			Index Future	114.8400	114.8380	114.8410	114.8380	0.00
09/01/2008	CRD1 On 07-August-08			Index Future	120.1500	120.1830	120.1490	120.1830	0.00
09/01/2008	CRD1 On 06-November-08			Index Future	121.5400	121.5300	121.5350	121.5300	8.00
09/01/2008	GOVI On 07-February-08			jGovi	261.3100	261.2430	261.3090	261.2430	7.00
09/01/2008	GOVI On 02-May-08			jGovi	268.6000	268.5405	268.6040	268.5405	2.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2008	GOVI On 07-August-08			jGovi	276.1800	276.1145	276.1810	276.1145	0.00
09/01/2008	GOVI On 06-November-08			jGovi	283.7600	283.6870	283.7600	283.6870	60.00
09/01/2008	ILBI On 07-February-08			Index Future	298.4200	298.3570	298.4160	298.3570	0.00
09/01/2008	J153 On 31-August-10			jSwap	10.5500	10.5750	0.0793	0.0799	0.00
09/01/2008	J157 On 15-September-15			jSwap	9.6100	9.6260	0.0200	0.0211	0.00
09/01/2008	J186 On 21-December-26			jSwap	8.7300	8.7500	0.1106	0.1124	0.00
09/01/2008	J201 On 22-December-14			jSwap	9.6500	9.6620	0.1067	0.1074	0.00
09/01/2008	J203 On 15-September-17			jSwap	9.4500	9.4780	0.1269	0.1283	0.00
09/01/2008	J204 On 21-December-18			jSwap	9.3200	9.3470	0.1225	0.1241	0.00
09/01/2008	J207 On 15-January-20			jSwap	9.2700	9.2960	0.0959	0.0977	0.00
09/01/2008	JBAR On 21-December-05			jBar	11.3300	11.3210	11.3250	11.3210	0.00
09/01/2008	JFRA On 07-February-08			jFra	11.2700	11.2570	0.0273	0.0273	0.00
09/01/2008	JFRA On 05-February-09			jFra	10.5800	10.5850	0.0257	0.0257	0.00
09/01/2008	JFRA On 02-May-08			jFra	11.2600	11.2610	0.0290	0.0291	0.00
09/01/2008	JFRA On 07-May-09			jFra	10.2500	10.2600	0.0249	0.0249	0.00
09/01/2008	JFRA On 07-August-08			jFra	11.1600	11.1700	0.0271	0.0271	0.00
09/01/2008	JFRA On 06-August-09			jFra	9.9300	9.9560	0.0242	0.0242	0.00
09/01/2008	JFRA On 06-November-08			jFra	10.9300	10.9640	0.0265	0.0266	0.00
09/01/2008	JFRA On 05-November-09			jFra	9.6800	9.7110	0.0236	0.0236	0.00
09/01/2008	JN02 On 07-February-08			jNote	10.6600	10.6780	0.1888	0.1891	0.00
09/01/2008	JN02 On 02-May-08			jNote	10.4500	10.4720	0.1868	0.1872	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
09/01/2008	JN02 On 07-August-08			jNote	10.1900	10.2220	0.1812	0.1818	0.00
09/01/2008	JN05 On 07-February-08			jNote	9.7500	9.7670	0.3789	0.3794	0.00
09/01/2008	JN05 On 02-May-08			jNote	9.6200	9.6390	0.3753	0.3759	0.00
09/01/2008	JN05 On 07-August-08			jNote	9.4700	9.4890	0.3699	0.3705	0.00
09/01/2008	JN10 On 07-February-08			jNote	9.2500	9.2710	0.5905	0.5916	0.00
09/01/2008	JN10 On 02-May-08			jNote	9.1500	9.1800	0.5882	0.5893	0.00
09/01/2008	JN10 On 07-August-08			jNote	9.0500	9.0760	0.5840	0.5852	0.00
09/01/2008	JROD On 31-January-08			jRod	10.5300	10.5390	0.0066	0.0066	0.00
09/01/2008	JROD On 29-February-08			jRod	10.8900	10.9010	0.0074	0.0074	0.00
09/01/2008	JROD On 31-March-08			jRod	11.2300	11.2380	0.0081	0.0081	0.00
09/01/2008	JROD On 30-April-08			jRod	11.0000	11.0040	0.0149	0.0149	0.00
09/01/2008	JROD On 30-May-08			jRod	11.2200	11.2260	0.0159	0.0159	0.00
09/01/2008	JROD On 30-June-08			jRod	11.3700	11.3740	0.0164	0.0164	0.00
09/01/2008	JROD On 31-July-08			jRod	11.1500	11.1530	0.0231	0.0231	0.00
09/01/2008	OTH1 On 07-February-08			Index Future	253.2700	253.0960	253.2740	253.0960	0.00
09/01/2008	OTH1 On 02-May-08			Index Future	259.8900	259.7060	259.8850	259.7060	0.00
09/01/2008	OTH1 On 07-August-08			Index Future	267.7200	267.7130	267.7170	267.7130	0.00
09/01/2008	OTH1 On 06-November-08			Index Future	275.0400	274.8390	275.0350	274.8390	12.00
09/01/2008	R153 On 07-February-08			Bond Future	9.3400	9.3510	114.0324	114.0090	8063.00
09/01/2008	R153 On 02-May-08			Bond Future	9.1300	9.1390	110.3026	110.2811	0.00
09/01/2008	R153 On 07-August-08			Bond Future	8.8800	8.8920	113.3898	113.3705	0.00
09/01/2008	R157 On 07-February-08			Bond Future	8.5200	8.5390	132.9658	132.8366	9048.00
09/01/2008	R157 On 02-May-08			Bond Future	8.4000	8.4190	129.4913	129.3643	0.00
09/01/2008	R157 On 07-August-08			Bond Future	8.2700	8.2930	133.1089	132.9849	2500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2008	R186 On 07-February-08			Bond Future	8.2000	8.2220	123.3618	123.1408	0.00
09/01/2008	R186 On 02-May-08			Bond Future	8.1200	8.1440	126.5486	126.3266	0.00
09/01/2008	R186 On 07-August-08			Bond Future	8.0500	8.0660	124.8028	124.5802	0.00
09/01/2008	R196 On 07-February-08			Bond Future	10.1400	10.1380	104.4144	104.4144	0.00
09/01/2008	R196 On 02-May-08			Bond Future	9.7800	9.7740	102.0090	102.0097	0.00
09/01/2008	R196 On 07-August-08			Bond Future	9.3400	9.3290	104.8254	104.8286	0.00
09/01/2008	R201 On 07-February-08			Bond Future	8.5700	8.5880	102.1773	102.0746	0.00
09/01/2008	R201 On 02-May-08			Bond Future	8.4400	8.4640	104.8107	104.7099	0.00
09/01/2008	R201 On 07-August-08			Bond Future	8.3200	8.3350	103.3400	103.2415	0.00
09/01/2008	R203 On 07-February-08			Bond Future	8.3800	8.4040	102.5163	102.3871	0.00
09/01/2008	R203 On 02-May-08			Bond Future	8.2800	8.3020	100.9655	100.8373	0.00
09/01/2008	R203 On 07-August-08			Bond Future	8.1700	8.1940	103.8313	103.7044	0.00
09/01/2008	R204 On 07-February-08			Bond Future	8.3800	8.3970	98.4878	98.3496	3331.00
09/01/2008	R204 On 02-May-08			Bond Future	8.2800	8.3030	101.0273	100.8897	0.00
09/01/2008	R204 On 07-August-08			Bond Future	8.1900	8.2070	99.8311	99.6945	0.00
09/01/2008	R206 On 07-February-08			Bond Future	8.6700	8.6970	95.2479	95.1158	0.00
09/01/2008	R206 On 02-May-08			Bond Future	8.5400	8.5700	97.6991	97.5699	0.00
09/01/2008	R206 On 07-August-08			Bond Future	8.4000	8.4340	96.6868	96.5614	0.00
09/01/2008	R207 On 07-February-08			Bond Future	8.3600	8.3800	92.2712	92.1306	0.00
09/01/2008	R207 On 02-May-08			Bond Future	8.2700	8.2940	94.6545	94.5141	0.00
09/01/2008	R207 On 07-August-08			Bond Future	8.1900	8.2050	93.6877	93.5479	0.00
09/01/2008	R209 On 07-February-08			Bond Future	7.9600	7.9760	83.2390	83.0509	6590.00
09/01/2008	R209 On 02-May-08			Bond Future	7.8900	7.9100	82.2360	82.0459	0.00
09/01/2008	R209 On 07-August-08			Bond Future	7.8200	7.8440	84.5716	84.3793	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
09/01/2008	TRT1 On 07-February-08			Index Future	258.0800	258.0120	258.0790	258.0120	0.00
09/01/2008	TRT1 On 02-May-08			Index Future	264.8200	264.7500	264.8160	264.7500	0.00
09/01/2008	TRT1 On 07-August-08			Index Future	272.8400	272.8960	272.8430	272.8960	0.00
09/01/2008	TRT1 On 06-November-08			Index Future	280.2500	280.1780	280.2530	280.1780	400.00
10/01/2008	\$ / R On 17-March-08			Currency Future	6.9500	6.9596	6.9503	6.9596	51398.00
10/01/2008	\$ / R On 13-June-08			Currency Future	7.0800	7.0912	7.0823	7.0912	18915.00
10/01/2008	\$ / R On 15-September-08			Currency Future	7.2200	7.2307	7.2228	7.2307	2334.00
10/01/2008	£ / R On 17-March-08			Currency Future	13.5900	13.6054	13.5873	13.6054	1037.00
10/01/2008	£ / R On 13-June-08			Currency Future	13.8000	13.8155	13.7958	13.8155	1155.00
10/01/2008	£ / R On 15-September-08			Currency Future	14.0100	14.0307	14.0142	14.0307	120.00
10/01/2008	€ / R On 17-March-08			Currency Future	10.2400	10.2148	10.2432	10.2148	1752.00
10/01/2008	€ / R On 13-June-08			Currency Future	10.4200	10.3923	10.4220	10.3923	1248.00
10/01/2008	€ / R On 15-September-08			Currency Future	10.6000	10.5730	10.6037	10.5730	70.00
10/01/2008	ALBI On 07-February-08			Index Future	260.3500	259.8580	260.3520	259.8580	594.00
10/01/2008	ALBI On 02-May-08			Index Future	267.2700	266.6250	267.2680	266.6250	0.00
10/01/2008	ALBI On 07-August-08			Index Future	275.3400	274.6850	275.3430	274.6850	0.00
10/01/2008	ALBI On 06-November-08			Index Future	282.9800	282.3210	282.9780	282.3210	0.00
10/01/2008	CRD1 On 07-February-08			Index Future	112.0500	111.9190	112.0470	111.9190	0.00
10/01/2008	CRD1 On 02-May-08			Index Future	114.9700	114.8410	114.9710	114.8410	0.00
10/01/2008	CRD1 On 07-August-08			Index Future	120.3200	120.1490	120.3220	120.1490	0.00
10/01/2008	CRD1 On 06-November-08			Index Future	121.6800	121.5350	121.6750	121.5350	8.00
10/01/2008	GOVI On 07-February-08			jGovi	261.7600	261.3090	261.7600	261.3090	7.00
10/01/2008	GOVI On 02-May-08			jGovi	269.0700	268.6040	269.0670	268.6040	2.00
10/01/2008	GOVI On 07-August-08			jGovi	276.6600	276.1810	276.6580	276.1810	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
10/01/2008	GOVI On 06-November-08			jGovi	284.2500	283.7600	284.2510	283.7600	60.00
10/01/2008	ILBI On 07-February-08			Index Future	298.8300	298.4160	298.8330	298.4160	0.00
10/01/2008	J153 On 31-August-10			jSwap	10.5400	10.5510	0.0791	0.0793	0.00
10/01/2008	J157 On 15-September-15			jSwap	9.5800	9.6070	0.0186	0.0200	0.00
10/01/2008	J186 On 21-December-26			jSwap	8.6800	8.7280	0.1063	0.1106	0.00
10/01/2008	J201 On 22-December-14			jSwap	9.6200	9.6460	0.1055	0.1067	0.00
10/01/2008	J203 On 15-September-17			jSwap	9.4200	9.4530	0.1246	0.1269	0.00
10/01/2008	J204 On 21-December-18			jSwap	9.2800	9.3200	0.1201	0.1225	0.00
10/01/2008	J207 On 15-January-20			jSwap	9.2300	9.2710	0.0934	0.0959	0.00
10/01/2008	JBAR On 21-December-05			jBar	11.3300	11.3250	11.3250	11.3250	0.00
10/01/2008	JFRA On 07-February-08			jFra	11.2700	11.2720	0.0273	0.0273	0.00
10/01/2008	JFRA On 05-February-09			jFra	10.4900	10.5770	0.0255	0.0257	0.00
10/01/2008	JFRA On 02-May-08			jFra	11.2500	11.2590	0.0290	0.0290	0.00
10/01/2008	JFRA On 07-May-09			jFra	10.1900	10.2450	0.0248	0.0249	0.00
10/01/2008	JFRA On 07-August-08			jFra	11.1300	11.1580	0.0270	0.0271	0.00
10/01/2008	JFRA On 06-August-09			jFra	9.8800	9.9260	0.0240	0.0242	0.00
10/01/2008	JFRA On 06-November-08			jFra	10.9300	10.9250	0.0265	0.0265	0.00
10/01/2008	JFRA On 05-November-09			jFra	9.6500	9.6780	0.0235	0.0236	0.00
10/01/2008	JN02 On 07-February-08			jNote	10.6300	10.6630	0.1883	0.1888	0.00
10/01/2008	JN02 On 02-May-08			jNote	10.4200	10.4450	0.1864	0.1868	0.00
10/01/2008	JN02 On 07-August-08			jNote	10.1700	10.1860	0.1810	0.1812	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
10/01/2008	JN05 On 07-February-08			jNote	9.7400	9.7500	0.3786	0.3789	0.00
10/01/2008	JN05 On 02-May-08			jNote	9.6100	9.6190	0.3748	0.3753	0.00
10/01/2008	JN05 On 07-August-08			jNote	9.4500	9.4670	0.3693	0.3699	0.00
10/01/2008	JN10 On 07-February-08			jNote	9.2100	9.2450	0.5888	0.5905	0.00
10/01/2008	JN10 On 02-May-08			jNote	9.1200	9.1530	0.5865	0.5882	0.00
10/01/2008	JN10 On 07-August-08			jNote	9.0100	9.0470	0.5822	0.5840	0.00
10/01/2008	JROD On 31-January-08			jRod	10.5300	10.5340	0.0066	0.0066	0.00
10/01/2008	JROD On 29-February-08			jRod	10.8900	10.8940	0.0074	0.0074	0.00
10/01/2008	JROD On 31-March-08			jRod	11.2200	11.2310	0.0081	0.0081	0.00
10/01/2008	JROD On 30-April-08			jRod	11.0000	11.0020	0.0149	0.0149	0.00
10/01/2008	JROD On 30-May-08			jRod	11.2200	11.2240	0.0159	0.0159	0.00
10/01/2008	JROD On 30-June-08			jRod	11.3700	11.3730	0.0164	0.0164	0.00
10/01/2008	JROD On 31-July-08			jRod	11.1500	11.1530	0.0231	0.0231	0.00
10/01/2008	OTH1 On 07-February-08			Index Future	254.0100	253.2740	254.0050	253.2740	0.00
10/01/2008	OTH1 On 02-May-08			Index Future	260.6300	259.8850	260.6340	259.8850	0.00
10/01/2008	OTH1 On 07-August-08			Index Future	268.7500	267.7170	268.7530	267.7170	0.00
10/01/2008	OTH1 On 06-November-08			Index Future	275.8300	275.0350	275.8300	275.0350	12.00
10/01/2008	R153 On 07-February-08			Bond Future	9.3300	9.3410	114.0557	114.0324	8063.00
10/01/2008	R153 On 02-May-08			Bond Future	9.1200	9.1290	110.3241	110.3026	0.00
10/01/2008	R153 On 07-August-08			Bond Future	8.8700	8.8820	113.4091	113.3898	0.00
10/01/2008	R157 On 07-February-08			Bond Future	8.4800	8.5190	133.2249	132.9658	9048.00
10/01/2008	R157 On 02-May-08			Bond Future	8.3600	8.3990	129.7456	129.4913	0.00
10/01/2008	R157 On 07-August-08			Bond Future	8.2300	8.2730	133.3575	133.1089	2500.00
10/01/2008	R186 On 07-February-08			Bond Future	8.1500	8.2020	123.9171	123.3618	0.00
10/01/2008	R186 On 02-May-08			Bond Future	8.0700	8.1240	127.1061	126.5486	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
10/01/2008	R186 On 07-August-08			Bond Future	8.0000	8.0460	125.3620	124.8028	0.00
10/01/2008	R196 On 07-February-08			Bond Future	10.1200	10.1380	104.4318	104.4144	0.00
10/01/2008	R196 On 02-May-08			Bond Future	9.7500	9.7750	102.0289	102.0090	0.00
10/01/2008	R196 On 07-August-08			Bond Future	9.3100	9.3350	104.8413	104.8254	0.00
10/01/2008	R201 On 07-February-08			Bond Future	8.5300	8.5680	102.3830	102.1773	0.00
10/01/2008	R201 On 02-May-08			Bond Future	8.4000	8.4440	105.0128	104.8107	0.00
10/01/2008	R201 On 07-August-08			Bond Future	8.2800	8.3150	103.5374	103.3400	0.00
10/01/2008	R203 On 07-February-08			Bond Future	8.3400	8.3840	102.7754	102.5163	0.00
10/01/2008	R203 On 02-May-08			Bond Future	8.2400	8.2820	101.2226	100.9655	0.00
10/01/2008	R203 On 07-August-08			Bond Future	8.1300	8.1740	104.0857	103.8313	0.00
10/01/2008	R204 On 07-February-08			Bond Future	8.3400	8.3770	98.7650	98.4878	3331.00
10/01/2008	R204 On 02-May-08			Bond Future	8.2400	8.2830	101.3033	101.0273	0.00
10/01/2008	R204 On 07-August-08			Bond Future	8.1500	8.1870	100.1051	99.8311	0.00
10/01/2008	R206 On 07-February-08			Bond Future	8.6300	8.6670	95.4244	95.2479	0.00
10/01/2008	R206 On 02-May-08			Bond Future	8.5000	8.5400	97.8716	97.6991	0.00
10/01/2008	R206 On 07-August-08			Bond Future	8.3600	8.4040	96.8543	96.6868	0.00
10/01/2008	R207 On 07-February-08			Bond Future	8.3200	8.3600	92.5534	92.2712	0.00
10/01/2008	R207 On 02-May-08			Bond Future	8.2300	8.2740	94.9361	94.6545	0.00
10/01/2008	R207 On 07-August-08			Bond Future	8.1500	8.1850	93.9681	93.6877	0.00
10/01/2008	R209 On 07-February-08			Bond Future	7.9000	7.9560	83.8076	83.2390	6590.00
10/01/2008	R209 On 02-May-08			Bond Future	7.8300	7.8900	82.8109	82.2360	0.00
10/01/2008	R209 On 07-August-08			Bond Future	7.7600	7.8240	85.1526	84.5716	0.00
10/01/2008	TRT1 On 07-February-08			Index Future	258.5300	258.0790	258.5330	258.0790	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
10/01/2008	TRT1 On 02-May-08			Index Future	265.2800	264.8160	265.2800	264.8160	0.00
10/01/2008	TRT1 On 07-August-08			Index Future	273.4400	272.8430	273.4390	272.8430	0.00
10/01/2008	TRT1 On 06-November-08			Index Future	280.7500	280.2530	280.7470	280.2530	400.00
11/01/2008	\$ / R On 17-March-08			Currency Future	6.9000	6.9503	6.8965	6.9503	51423.00
11/01/2008	\$ / R On 13-June-08			Currency Future	7.0300	7.0823	7.0311	7.0823	18935.00
11/01/2008	\$ / R On 15-September-08			Currency Future	7.1700	7.2228	7.1714	7.2228	2427.00
11/01/2008	£ / R On 17-March-08			Currency Future	13.4700	13.5873	13.4695	13.5873	1037.00
11/01/2008	£ / R On 13-June-08			Currency Future	13.6800	13.7958	13.6755	13.7958	1155.00
11/01/2008	£ / R On 15-September-08			Currency Future	13.8900	14.0142	13.8862	14.0142	120.00
11/01/2008	€ / R On 17-March-08			Currency Future	10.1900	10.2432	10.1943	10.2432	1752.00
11/01/2008	€ / R On 13-June-08			Currency Future	10.3700	10.4220	10.3723	10.4220	1248.00
11/01/2008	€ / R On 15-September-08			Currency Future	10.5500	10.6037	10.5492	10.6037	70.00
11/01/2008	ALBI On 07-February-08			Index Future	261.5800	260.3520	261.5760	260.3520	594.00
11/01/2008	ALBI On 02-May-08			Index Future	268.5100	267.2680	268.5120	267.2680	0.00
11/01/2008	ALBI On 07-August-08			Index Future	276.6300	275.3430	276.6260	275.3430	0.00
11/01/2008	ALBI On 06-November-08			Index Future	284.2700	282.9780	284.2710	282.9780	0.00
11/01/2008	CRD1 On 07-February-08			Index Future	112.4100	112.0470	112.4090	112.0470	0.00
11/01/2008	CRD1 On 02-May-08			Index Future	115.3400	114.9710	115.3420	114.9710	0.00
11/01/2008	CRD1 On 07-August-08			Index Future	120.7100	120.3220	120.7080	120.3220	0.00
11/01/2008	CRD1 On 06-November-08			Index Future	122.0700	121.6750	122.0670	121.6750	8.00
11/01/2008	GOVI On 07-February-08			jGovi	262.8700	261.7600	262.8725	261.7600	7.00
11/01/2008	GOVI On 02-May-08			jGovi	270.2100	269.0670	270.2090	269.0670	2.00
11/01/2008	GOVI On 07-August-08			jGovi	277.8300	276.6580	277.8330	276.6580	0.00
11/01/2008	GOVI On 06-November-08			jGovi	285.4600	284.2510	285.4600	284.2510	60.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2008	ILBI On 07-February-08			Index Future	298.8600	298.8330	298.8570	298.8330	0.00
11/01/2008	J153 On 31-August-10			jSwap	10.5200	10.5410	0.0786	0.0791	0.00
11/01/2008	J157 On 15-September-15			jSwap	9.5100	9.5820	0.0146	0.0186	0.00
11/01/2008	J186 On 21-December-26			jSwap	8.6300	8.6760	0.1024	0.1063	0.00
11/01/2008	J201 On 22-December-14			jSwap	9.5500	9.6200	0.1022	0.1055	0.00
11/01/2008	J203 On 15-September-17			jSwap	9.3400	9.4160	0.1201	0.1246	0.00
11/01/2008	J204 On 21-December-18			jSwap	9.2000	9.2820	0.1149	0.1201	0.00
11/01/2008	J207 On 15-January-20			jSwap	9.1600	9.2340	0.0877	0.0934	0.00
11/01/2008	JBAR On 21-December-05			jBar	11.3300	11.3250	11.3290	11.3250	0.00
11/01/2008	JFRA On 07-February-08			jFra	11.2800	11.2710	0.0274	0.0273	0.00
11/01/2008	JFRA On 05-February-09			jFra	10.4900	10.4920	0.0255	0.0255	0.00
11/01/2008	JFRA On 02-May-08			jFra	11.2600	11.2540	0.0291	0.0290	0.00
11/01/2008	JFRA On 07-May-09			jFra	10.1700	10.1900	0.0247	0.0248	0.00
11/01/2008	JFRA On 07-August-08			jFra	11.0900	11.1290	0.0269	0.0270	0.00
11/01/2008	JFRA On 06-August-09			jFra	9.8600	9.8820	0.0240	0.0240	0.00
11/01/2008	JFRA On 06-November-08			jFra	10.9100	10.9270	0.0265	0.0265	0.00
11/01/2008	JFRA On 05-November-09			jFra	9.6000	9.6460	0.0234	0.0235	0.00
11/01/2008	JN02 On 07-February-08			jNote	10.6200	10.6330	0.1880	0.1883	0.00
11/01/2008	JN02 On 02-May-08			jNote	10.4000	10.4220	0.1860	0.1864	0.00
11/01/2008	JN02 On 07-August-08			jNote	10.1300	10.1700	0.1803	0.1810	0.00
11/01/2008	JN05 On 07-February-08			jNote	9.6800	9.7390	0.3766	0.3786	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
11/01/2008	JN05 On 02-May-08			jNote	9.5400	9.6050	0.3729	0.3748	0.00
11/01/2008	JN05 On 07-August-08			jNote	9.3800	9.4490	0.3672	0.3693	0.00
11/01/2008	JN10 On 07-February-08			jNote	9.1300	9.2090	0.5852	0.5888	0.00
11/01/2008	JN10 On 02-May-08			jNote	9.0300	9.1150	0.5827	0.5865	0.00
11/01/2008	JN10 On 07-August-08			jNote	8.9200	9.0080	0.5783	0.5822	0.00
11/01/2008	JROD On 31-January-08			jRod	10.5300	10.5300	0.0072	0.0066	0.00
11/01/2008	JROD On 29-February-08			jRod	10.8800	10.8850	0.0079	0.0074	0.00
11/01/2008	JROD On 31-March-08			jRod	11.2100	11.2210	0.0086	0.0081	0.00
11/01/2008	JROD On 30-April-08			jRod	10.9900	10.9970	0.0154	0.0149	0.00
11/01/2008	JROD On 30-May-08			jRod	11.2200	11.2200	0.0164	0.0159	0.00
11/01/2008	JROD On 30-June-08			jRod	11.3700	11.3690	0.0169	0.0164	0.00
11/01/2008	JROD On 31-July-08			jRod	11.1500	11.1500	0.0237	0.0231	0.00
11/01/2008	OTH1 On 07-February-08			Index Future	255.8600	254.0050	255.8620	254.0050	0.00
11/01/2008	OTH1 On 02-May-08			Index Future	262.5400	260.6340	262.5380	260.6340	0.00
11/01/2008	OTH1 On 07-August-08			Index Future	270.6500	268.7530	270.6540	268.7530	0.00
11/01/2008	OTH1 On 06-November-08			Index Future	277.8500	275.8300	277.8470	275.8300	12.00
11/01/2008	R153 On 07-February-08			Bond Future	9.2500	9.3310	114.2428	114.0557	8063.00
11/01/2008	R153 On 02-May-08			Bond Future	9.0400	9.1190	110.4964	110.3241	0.00
11/01/2008	R153 On 07-August-08			Bond Future	8.7900	8.8720	113.5637	113.4091	0.00
11/01/2008	R157 On 07-February-08			Bond Future	8.3900	8.4790	133.8103	133.2249	9048.00
11/01/2008	R157 On 02-May-08			Bond Future	8.2700	8.3590	130.3205	129.7456	0.00
11/01/2008	R157 On 07-August-08			Bond Future	8.1400	8.2330	133.9190	133.3575	2500.00
11/01/2008	R186 On 07-February-08			Bond Future	8.0500	8.1520	125.0392	123.9171	0.00
11/01/2008	R186 On 02-May-08			Bond Future	7.9700	8.0740	128.2328	127.1061	0.00
11/01/2008	R186 On 07-August-08			Bond Future	7.9000	7.9960	126.4917	125.3620	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
11/01/2008	R196 On 07-February-08			Bond Future	10.0400	10.1200	104.5093	104.4318	0.00
11/01/2008	R196 On 02-May-08			Bond Future	9.6500	9.7490	102.1050	102.0289	0.00
11/01/2008	R196 On 07-August-08			Bond Future	9.1800	9.3050	104.9058	104.8413	0.00
11/01/2008	R201 On 07-February-08			Bond Future	8.4400	8.5280	102.8478	102.3830	0.00
11/01/2008	R201 On 02-May-08			Bond Future	8.3100	8.4040	105.4692	105.0128	0.00
11/01/2008	R201 On 07-August-08			Bond Future	8.1900	8.2750	103.9832	103.5374	0.00
11/01/2008	R203 On 07-February-08			Bond Future	8.2500	8.3440	103.3614	102.7754	0.00
11/01/2008	R203 On 02-May-08			Bond Future	8.1500	8.2420	101.8042	101.2226	0.00
11/01/2008	R203 On 07-August-08			Bond Future	8.0400	8.1340	104.6612	104.0857	0.00
11/01/2008	R204 On 07-February-08			Bond Future	8.2500	8.3370	99.3925	98.7650	3331.00
11/01/2008	R204 On 02-May-08			Bond Future	8.1500	8.2430	101.9279	101.3033	0.00
11/01/2008	R204 On 07-August-08			Bond Future	8.0600	8.1470	100.7253	100.1051	0.00
11/01/2008	R206 On 07-February-08			Bond Future	8.5400	8.6270	95.8230	95.4244	0.00
11/01/2008	R206 On 02-May-08			Bond Future	8.4100	8.5000	98.2612	97.8716	0.00
11/01/2008	R206 On 07-August-08			Bond Future	8.2700	8.3640	97.2326	96.8543	0.00
11/01/2008	R207 On 07-February-08			Bond Future	8.2300	8.3200	93.1925	92.5534	0.00
11/01/2008	R207 On 02-May-08			Bond Future	8.1400	8.2340	95.5739	94.9361	0.00
11/01/2008	R207 On 07-August-08			Bond Future	8.0600	8.1450	94.6031	93.9681	0.00
11/01/2008	R209 On 07-February-08			Bond Future	7.7700	7.8960	85.0619	83.8076	6590.00
11/01/2008	R209 On 02-May-08			Bond Future	7.7000	7.8300	84.0790	82.8109	0.00
11/01/2008	R209 On 07-August-08			Bond Future	7.6300	7.7640	86.4343	85.1526	0.00
11/01/2008	TRT1 On 07-February-08			Index Future	259.6500	258.5330	259.6530	258.5330	0.00
11/01/2008	TRT1 On 02-May-08			Index Future	266.4300	265.2800	266.4280	265.2800	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
11/01/2008	TRT1 On 07-August-08			Index Future	274.6200	273.4390	274.6190	273.4390	0.00
11/01/2008	TRT1 On 06-November-08			Index Future	281.9600	280.7470	281.9630	280.7470	400.00