



# Derivatives Weekly Statistics Report

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2008	\$ / R On 16-March-09			Currency Future	8.1900	8.2289	8.1878	8.2289	4756.00
11/07/2008	\$ / R On 16-March-09			Currency Future	8.1900	8.2289	8.1878	8.2289	4756.00
11/07/2008	\$ / R On 16-March-09			Currency Future	8.1900	8.2289	8.1878	8.2289	4756.00
11/07/2008	\$ / R On 16-March-09			Currency Future	8.1900	8.2289	8.1878	8.2289	4756.00
11/07/2008	\$ / R On 16-March-09			Currency Future	8.1900	8.2289	8.1878	8.2289	4756.00
11/07/2008	\$ / R On 16-March-09			Currency Future	8.1900	8.2289	8.1878	8.2289	4756.00
11/07/2008	\$ / R On 16-March-09			Currency Future	8.1900	8.2289	8.1878	8.2289	4756.00
11/07/2008	\$ / R On 15-September-08			Currency Future	7.8100	7.8528	7.8110	7.8528	136442.00
11/07/2008	\$ / R On 15-September-08			Currency Future	7.8100	7.8528	7.8110	7.8528	136442.00
11/07/2008	\$ / R On 15-September-08			Currency Future	7.8100	7.8528	7.8110	7.8528	136442.00
11/07/2008	\$ / R On 15-September-08			Currency Future	7.8100	7.8528	7.8110	7.8528	136442.00
11/07/2008	\$ / R On 15-September-08			Currency Future	7.8100	7.8528	7.8110	7.8528	136442.00
11/07/2008	\$ / R On 15-September-08			Currency Future	7.8100	7.8528	7.8110	7.8528	136442.00
11/07/2008	\$ / R On 15-September-08			Currency Future	7.8100	7.8528	7.8110	7.8528	136442.00
11/07/2008	\$ / R On 12-December-08			Currency Future	8.0000	8.0404	7.9987	8.0404	51665.00
11/07/2008	\$ / R On 12-December-08			Currency Future	8.0000	8.0404	7.9987	8.0404	51665.00
11/07/2008	\$ / R On 12-December-08			Currency Future	8.0000	8.0404	7.9987	8.0404	51665.00
11/07/2008	\$ / R On 12-December-08			Currency Future	8.0000	8.0404	7.9987	8.0404	51665.00
11/07/2008	\$ / R On 12-December-08			Currency Future	8.0000	8.0404	7.9987	8.0404	51665.00
11/07/2008	\$ / R On 12-December-08			Currency Future	8.0000	8.0404	7.9987	8.0404	51665.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2008	\$ / R On 12-December-08			Currency Future	8.0000	8.0404	7.9987	8.0404	51665.00
11/07/2008	£ / R On 16-March-09			Currency Future	16.0000	15.9949	16.0034	15.9949	92.00
11/07/2008	£ / R On 16-March-09			Currency Future	16.0000	15.9949	16.0034	15.9949	92.00
11/07/2008	£ / R On 16-March-09			Currency Future	16.0000	15.9949	16.0034	15.9949	92.00
11/07/2008	£ / R On 16-March-09			Currency Future	16.0000	15.9949	16.0034	15.9949	92.00
11/07/2008	£ / R On 16-March-09			Currency Future	16.0000	15.9949	16.0034	15.9949	92.00
11/07/2008	£ / R On 16-March-09			Currency Future	16.0000	15.9949	16.0034	15.9949	92.00
11/07/2008	£ / R On 16-March-09			Currency Future	16.0000	15.9949	16.0034	15.9949	92.00
11/07/2008	£ / R On 15-September-08			Currency Future	15.4700	15.4633	15.4661	15.4633	2155.00
11/07/2008	£ / R On 15-September-08			Currency Future	15.4700	15.4633	15.4661	15.4633	2155.00
11/07/2008	£ / R On 15-September-08			Currency Future	15.4700	15.4633	15.4661	15.4633	2155.00
11/07/2008	£ / R On 15-September-08			Currency Future	15.4700	15.4633	15.4661	15.4633	2155.00
11/07/2008	£ / R On 15-September-08			Currency Future	15.4700	15.4633	15.4661	15.4633	2155.00
11/07/2008	£ / R On 15-September-08			Currency Future	15.4700	15.4633	15.4661	15.4633	2155.00
11/07/2008	£ / R On 15-September-08			Currency Future	15.4700	15.4633	15.4661	15.4633	2155.00
11/07/2008	£ / R On 15-September-08			Currency Future	15.4700	15.4633	15.4661	15.4633	2155.00
11/07/2008	£ / R On 12-December-08			Currency Future	15.7300	15.7285	15.7328	15.7285	1909.00
11/07/2008	£ / R On 12-December-08			Currency Future	15.7300	15.7285	15.7328	15.7285	1909.00
11/07/2008	£ / R On 12-December-08			Currency Future	15.7300	15.7285	15.7328	15.7285	1909.00
11/07/2008	£ / R On 12-December-08			Currency Future	15.7300	15.7285	15.7328	15.7285	1909.00
11/07/2008	£ / R On 12-December-08			Currency Future	15.7300	15.7285	15.7328	15.7285	1909.00
11/07/2008	£ / R On 12-December-08			Currency Future	15.7300	15.7285	15.7328	15.7285	1909.00
11/07/2008	£ / R On 12-December-08			Currency Future	15.7300	15.7285	15.7328	15.7285	1909.00
11/07/2008	€ / R On 16-March-09			Currency Future	12.8600	12.8372	12.8638	12.8372	670.00
11/07/2008	€ / R On 16-March-09			Currency Future	12.8600	12.8372	12.8638	12.8372	670.00
11/07/2008	€ / R On 16-March-09			Currency Future	12.8600	12.8372	12.8638	12.8372	670.00
11/07/2008	€ / R On 16-March-09			Currency Future	12.8600	12.8372	12.8638	12.8372	670.00
11/07/2008	€ / R On 16-March-09			Currency Future	12.8600	12.8372	12.8638	12.8372	670.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2008	€ / R On 16-March-09			Currency Future	12.8600	12.8372	12.8638	12.8372	670.00
11/07/2008	€ / R On 16-March-09			Currency Future	12.8600	12.8372	12.8638	12.8372	670.00
11/07/2008	€ / R On 15-September-08			Currency Future	12.3800	12.3626	12.3839	12.3626	17452.00
11/07/2008	€ / R On 15-September-08			Currency Future	12.3800	12.3626	12.3839	12.3626	17452.00
11/07/2008	€ / R On 15-September-08			Currency Future	12.3800	12.3626	12.3839	12.3626	17452.00
11/07/2008	€ / R On 15-September-08			Currency Future	12.3800	12.3626	12.3839	12.3626	17452.00
11/07/2008	€ / R On 15-September-08			Currency Future	12.3800	12.3626	12.3839	12.3626	17452.00
11/07/2008	€ / R On 15-September-08			Currency Future	12.3800	12.3626	12.3839	12.3626	17452.00
11/07/2008	€ / R On 15-September-08			Currency Future	12.3800	12.3626	12.3839	12.3626	17452.00
11/07/2008	€ / R On 12-December-08			Currency Future	12.6200	12.5991	12.6221	12.5991	11665.00
11/07/2008	€ / R On 12-December-08			Currency Future	12.6200	12.5991	12.6221	12.5991	11665.00
11/07/2008	€ / R On 12-December-08			Currency Future	12.6200	12.5991	12.6221	12.5991	11665.00
11/07/2008	€ / R On 12-December-08			Currency Future	12.6200	12.5991	12.6221	12.5991	11665.00
11/07/2008	€ / R On 12-December-08			Currency Future	12.6200	12.5991	12.6221	12.5991	11665.00
11/07/2008	€ / R On 12-December-08			Currency Future	12.6200	12.5991	12.6221	12.5991	11665.00
11/07/2008	€ / R On 12-December-08			Currency Future	12.6200	12.5991	12.6221	12.5991	11665.00
11/07/2008	ALBI On 05-February-09			Index Future	262.2700	262.2260	262.2710	262.2260	0.00
11/07/2008	ALBI On 05-February-09			Index Future	262.2700	262.2260	262.2710	262.2260	0.00
11/07/2008	ALBI On 05-February-09			Index Future	262.2700	262.2260	262.2710	262.2260	0.00
11/07/2008	ALBI On 05-February-09			Index Future	262.2700	262.2260	262.2710	262.2260	0.00
11/07/2008	ALBI On 05-February-09			Index Future	262.2700	262.2260	262.2710	262.2260	0.00
11/07/2008	ALBI On 05-February-09			Index Future	262.2700	262.2260	262.2710	262.2260	0.00
11/07/2008	ALBI On 05-February-09			Index Future	262.2700	262.2260	262.2710	262.2260	0.00
11/07/2008	ALBI On 07-August-08			Index Future	245.7200	246.6220	245.7230	246.6220	0.00
11/07/2008	ALBI On 07-August-08			Index Future	245.7200	246.6220	245.7230	246.6220	0.00
11/07/2008	ALBI On 07-August-08			Index Future	245.7200	246.6220	245.7230	246.6220	0.00
11/07/2008	ALBI On 07-August-08			Index Future	245.7200	246.6220	245.7230	246.6220	0.00
11/07/2008	ALBI On 07-August-08			Index Future	245.7200	246.6220	245.7230	246.6220	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
11/07/2008	ALBI On 07-August-08			Index Future	245.7200	246.6220	245.7230	246.6220	0.00
11/07/2008	ALBI On 07-August-08			Index Future	245.7200	246.6220	245.7230	246.6220	0.00
11/07/2008	ALBI On 06-November-08			Index Future	253.0700	254.0005	253.0745	254.0005	594.00
11/07/2008	ALBI On 06-November-08			Index Future	253.0700	254.0005	253.0745	254.0005	594.00
11/07/2008	ALBI On 06-November-08			Index Future	253.0700	254.0005	253.0745	254.0005	594.00
11/07/2008	ALBI On 06-November-08			Index Future	253.0700	254.0005	253.0745	254.0005	594.00
11/07/2008	ALBI On 06-November-08			Index Future	253.0700	254.0005	253.0745	254.0005	594.00
11/07/2008	ALBI On 06-November-08			Index Future	253.0700	254.0005	253.0745	254.0005	594.00
11/07/2008	ALBI On 06-November-08			Index Future	253.0700	254.0005	253.0745	254.0005	594.00
11/07/2008	CRD1 On 05-February-09			Index Future	114.2800	114.5950	114.2750	114.5950	0.00
11/07/2008	CRD1 On 05-February-09			Index Future	114.2800	114.5950	114.2750	114.5950	0.00
11/07/2008	CRD1 On 05-February-09			Index Future	114.2800	114.5950	114.2750	114.5950	0.00
11/07/2008	CRD1 On 05-February-09			Index Future	114.2800	114.5950	114.2750	114.5950	0.00
11/07/2008	CRD1 On 05-February-09			Index Future	114.2800	114.5950	114.2750	114.5950	0.00
11/07/2008	CRD1 On 05-February-09			Index Future	114.2800	114.5950	114.2750	114.5950	0.00
11/07/2008	CRD1 On 05-February-09			Index Future	114.2800	114.5950	114.2750	114.5950	0.00
11/07/2008	CRD1 On 07-August-08			Index Future	107.6200	107.9200	107.6190	107.9200	0.00
11/07/2008	CRD1 On 07-August-08			Index Future	107.6200	107.9200	107.6190	107.9200	0.00
11/07/2008	CRD1 On 07-August-08			Index Future	107.6200	107.9200	107.6190	107.9200	0.00
11/07/2008	CRD1 On 07-August-08			Index Future	107.6200	107.9200	107.6190	107.9200	0.00
11/07/2008	CRD1 On 07-August-08			Index Future	107.6200	107.9200	107.6190	107.9200	0.00
11/07/2008	CRD1 On 07-August-08			Index Future	107.6200	107.9200	107.6190	107.9200	0.00
11/07/2008	CRD1 On 07-August-08			Index Future	107.6200	107.9200	107.6190	107.9200	0.00
11/07/2008	CRD1 On 06-November-08			Index Future	110.8400	111.1490	110.8380	111.1490	8.00
11/07/2008	CRD1 On 06-November-08			Index Future	110.8400	111.1490	110.8380	111.1490	8.00
11/07/2008	CRD1 On 06-November-08			Index Future	110.8400	111.1490	110.8380	111.1490	8.00
11/07/2008	CRD1 On 06-November-08			Index Future	110.8400	111.1490	110.8380	111.1490	8.00
11/07/2008	CRD1 On 06-November-08			Index Future	110.8400	111.1490	110.8380	111.1490	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
11/07/2008	CRD1 On 06-November-08			Index Future	110.8400	111.1490	110.8380	111.1490	8.00
11/07/2008	CRD1 On 06-November-08			Index Future	110.8400	111.1490	110.8380	111.1490	8.00
11/07/2008	GOVI On 05-February-09			jGovi	263.8500	264.7220	263.8500	264.7220	356.00
11/07/2008	GOVI On 05-February-09			jGovi	263.8500	264.7220	263.8500	264.7220	356.00
11/07/2008	GOVI On 05-February-09			jGovi	263.8500	264.7220	263.8500	264.7220	356.00
11/07/2008	GOVI On 05-February-09			jGovi	263.8500	264.7220	263.8500	264.7220	356.00
11/07/2008	GOVI On 05-February-09			jGovi	263.8500	264.7220	263.8500	264.7220	356.00
11/07/2008	GOVI On 05-February-09			jGovi	263.8500	264.7220	263.8500	264.7220	356.00
11/07/2008	GOVI On 07-August-08			jGovi	248.4800	249.3020	248.4820	249.3020	293.00
11/07/2008	GOVI On 07-August-08			jGovi	248.4800	249.3020	248.4820	249.3020	293.00
11/07/2008	GOVI On 07-August-08			jGovi	248.4800	249.3020	248.4820	249.3020	293.00
11/07/2008	GOVI On 07-August-08			jGovi	248.4800	249.3020	248.4820	249.3020	293.00
11/07/2008	GOVI On 07-August-08			jGovi	248.4800	249.3020	248.4820	249.3020	293.00
11/07/2008	GOVI On 07-August-08			jGovi	248.4800	249.3020	248.4820	249.3020	293.00
11/07/2008	GOVI On 07-August-08			jGovi	248.4800	249.3020	248.4820	249.3020	293.00
11/07/2008	GOVI On 06-November-08			jGovi	255.9200	256.7610	255.9160	256.7610	60.00
11/07/2008	GOVI On 06-November-08			jGovi	255.9200	256.7610	255.9160	256.7610	60.00
11/07/2008	GOVI On 06-November-08			jGovi	255.9200	256.7610	255.9160	256.7610	60.00
11/07/2008	GOVI On 06-November-08			jGovi	255.9200	256.7610	255.9160	256.7610	60.00
11/07/2008	GOVI On 06-November-08			jGovi	255.9200	256.7610	255.9160	256.7610	60.00
11/07/2008	GOVI On 06-November-08			jGovi	255.9200	256.7610	255.9160	256.7610	60.00
11/07/2008	GOVI On 06-November-08			jGovi	255.9200	256.7610	255.9160	256.7610	60.00
11/07/2008	ILBI On 05-February-09			Index Future	352.9900	352.8080	352.9870	352.8080	0.00
11/07/2008	ILBI On 05-February-09			Index Future	352.9900	352.8080	352.9870	352.8080	0.00
11/07/2008	ILBI On 05-February-09			Index Future	352.9900	352.8080	352.9870	352.8080	0.00
11/07/2008	ILBI On 05-February-09			Index Future	352.9900	352.8080	352.9870	352.8080	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
11/07/2008	ILBI On 05-February-09			Index Future	352.9900	352.8080	352.9870	352.8080	0.00
11/07/2008	ILBI On 05-February-09			Index Future	352.9900	352.8080	352.9870	352.8080	0.00
11/07/2008	ILBI On 05-February-09			Index Future	352.9900	352.8080	352.9870	352.8080	0.00
11/07/2008	ILBI On 07-August-08			Index Future	331.9300	334.6865	331.9290	334.6865	1.00
11/07/2008	ILBI On 07-August-08			Index Future	331.9300	334.6865	331.9290	334.6865	1.00
11/07/2008	ILBI On 07-August-08			Index Future	331.9300	334.6865	331.9290	334.6865	1.00
11/07/2008	ILBI On 07-August-08			Index Future	331.9300	334.6865	331.9290	334.6865	1.00
11/07/2008	ILBI On 07-August-08			Index Future	331.9300	334.6865	331.9290	334.6865	1.00
11/07/2008	ILBI On 07-August-08			Index Future	331.9300	334.6865	331.9290	334.6865	1.00
11/07/2008	ILBI On 07-August-08			Index Future	331.9300	334.6865	331.9290	334.6865	1.00
11/07/2008	ILBI On 06-November-08			Index Future	342.2800	342.1650	342.2750	342.1650	0.00
11/07/2008	ILBI On 06-November-08			Index Future	342.2800	342.1650	342.2750	342.1650	0.00
11/07/2008	ILBI On 06-November-08			Index Future	342.2800	342.1650	342.2750	342.1650	0.00
11/07/2008	ILBI On 06-November-08			Index Future	342.2800	342.1650	342.2750	342.1650	0.00
11/07/2008	ILBI On 06-November-08			Index Future	342.2800	342.1650	342.2750	342.1650	0.00
11/07/2008	ILBI On 06-November-08			Index Future	342.2800	342.1650	342.2750	342.1650	0.00
11/07/2008	ILBI On 06-November-08			Index Future	342.2800	342.1650	342.2750	342.1650	0.00
11/07/2008	J153 On 31-August-10			jSwap	12.2300	12.1440	0.1036	0.1019	0.00
11/07/2008	J153 On 31-August-10			jSwap	12.2300	12.1440	0.1036	0.1019	0.00
11/07/2008	J153 On 31-August-10			jSwap	12.2300	12.1440	0.1036	0.1019	0.00
11/07/2008	J153 On 31-August-10			jSwap	12.2300	12.1440	0.1036	0.1019	0.00
11/07/2008	J153 On 31-August-10			jSwap	12.2300	12.1440	0.1036	0.1019	0.00
11/07/2008	J153 On 31-August-10			jSwap	12.2300	12.1440	0.1036	0.1019	0.00
11/07/2008	J153 On 31-August-10			jSwap	12.2300	12.1440	0.1036	0.1019	0.00
11/07/2008	J157 On 15-September-15			jSwap	11.4600	11.3930	0.1122	0.1092	0.00
11/07/2008	J157 On 15-September-15			jSwap	11.4600	11.3930	0.1122	0.1092	0.00
11/07/2008	J157 On 15-September-15			jSwap	11.4600	11.3930	0.1122	0.1092	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
11/07/2008	J157 On 15-September-15			jSwap	11.4600	11.3930	0.1122	0.1092	0.00
11/07/2008	J157 On 15-September-15			jSwap	11.4600	11.3930	0.1122	0.1092	0.00
11/07/2008	J157 On 15-September-15			jSwap	11.4600	11.3930	0.1122	0.1092	0.00
11/07/2008	J157 On 15-September-15			jSwap	11.4600	11.3930	0.1122	0.1092	0.00
11/07/2008	J186 On 21-December-26			jSwap	10.6300	10.5660	0.2473	0.2433	0.00
11/07/2008	J186 On 21-December-26			jSwap	10.6300	10.5660	0.2473	0.2433	0.00
11/07/2008	J186 On 21-December-26			jSwap	10.6300	10.5660	0.2473	0.2433	0.00
11/07/2008	J186 On 21-December-26			jSwap	10.6300	10.5660	0.2473	0.2433	0.00
11/07/2008	J186 On 21-December-26			jSwap	10.6300	10.5660	0.2473	0.2433	0.00
11/07/2008	J186 On 21-December-26			jSwap	10.6300	10.5660	0.2473	0.2433	0.00
11/07/2008	J186 On 21-December-26			jSwap	10.6300	10.5660	0.2473	0.2433	0.00
11/07/2008	J201 On 22-December-14			jSwap	11.5300	11.4490	0.1803	0.1772	0.00
11/07/2008	J201 On 22-December-14			jSwap	11.5300	11.4490	0.1803	0.1772	0.00
11/07/2008	J201 On 22-December-14			jSwap	11.5300	11.4490	0.1803	0.1772	0.00
11/07/2008	J201 On 22-December-14			jSwap	11.5300	11.4490	0.1803	0.1772	0.00
11/07/2008	J201 On 22-December-14			jSwap	11.5300	11.4490	0.1803	0.1772	0.00
11/07/2008	J201 On 22-December-14			jSwap	11.5300	11.4490	0.1803	0.1772	0.00
11/07/2008	J201 On 22-December-14			jSwap	11.5300	11.4490	0.1803	0.1772	0.00
11/07/2008	J203 On 15-September-17			jSwap	11.3100	11.2390	0.2243	0.2206	0.00
11/07/2008	J203 On 15-September-17			jSwap	11.3100	11.2390	0.2243	0.2206	0.00
11/07/2008	J203 On 15-September-17			jSwap	11.3100	11.2390	0.2243	0.2206	0.00
11/07/2008	J203 On 15-September-17			jSwap	11.3100	11.2390	0.2243	0.2206	0.00
11/07/2008	J203 On 15-September-17			jSwap	11.3100	11.2390	0.2243	0.2206	0.00
11/07/2008	J203 On 15-September-17			jSwap	11.3100	11.2390	0.2243	0.2206	0.00
11/07/2008	J203 On 15-September-17			jSwap	11.3100	11.2390	0.2243	0.2206	0.00
11/07/2008	J204 On 21-December-18			jSwap	11.2000	11.1190	0.2236	0.2196	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
11/07/2008	JFRA On 07-May-09			jFra	12.3800	12.2390	0.0299	0.0296	0.00
11/07/2008	JFRA On 07-May-09			jFra	12.3800	12.2390	0.0299	0.0296	0.00
11/07/2008	JFRA On 07-May-09			jFra	12.3800	12.2390	0.0299	0.0296	0.00
11/07/2008	JFRA On 07-May-09			jFra	12.3800	12.2390	0.0299	0.0296	0.00
11/07/2008	JFRA On 07-May-09			jFra	12.3800	12.2390	0.0299	0.0296	0.00
11/07/2008	JFRA On 07-May-09			jFra	12.3800	12.2390	0.0299	0.0296	0.00
11/07/2008	JFRA On 07-May-09			jFra	12.3800	12.2390	0.0299	0.0296	0.00
11/07/2008	JFRA On 07-August-08			jFra	12.4200	12.4100	0.0300	0.0300	0.00
11/07/2008	JFRA On 07-August-08			jFra	12.4200	12.4100	0.0300	0.0300	0.00
11/07/2008	JFRA On 07-August-08			jFra	12.4200	12.4100	0.0300	0.0300	0.00
11/07/2008	JFRA On 07-August-08			jFra	12.4200	12.4100	0.0300	0.0300	0.00
11/07/2008	JFRA On 07-August-08			jFra	12.4200	12.4100	0.0300	0.0300	0.00
11/07/2008	JFRA On 07-August-08			jFra	12.4200	12.4100	0.0300	0.0300	0.00
11/07/2008	JFRA On 07-August-08			jFra	12.4200	12.4100	0.0300	0.0300	0.00
11/07/2008	JFRA On 06-August-09			jFra	11.9800	11.8490	0.0290	0.0287	0.00
11/07/2008	JFRA On 06-August-09			jFra	11.9800	11.8490	0.0290	0.0287	0.00
11/07/2008	JFRA On 06-August-09			jFra	11.9800	11.8490	0.0290	0.0287	0.00
11/07/2008	JFRA On 06-August-09			jFra	11.9800	11.8490	0.0290	0.0287	0.00
11/07/2008	JFRA On 06-August-09			jFra	11.9800	11.8490	0.0290	0.0287	0.00
11/07/2008	JFRA On 06-August-09			jFra	11.9800	11.8490	0.0290	0.0287	0.00
11/07/2008	JFRA On 06-August-09			jFra	11.9800	11.8490	0.0290	0.0287	0.00
11/07/2008	JFRA On 06-November-08			jFra	12.5300	12.4550	0.0303	0.0301	0.00
11/07/2008	JFRA On 06-November-08			jFra	12.5300	12.4550	0.0303	0.0301	0.00
11/07/2008	JFRA On 06-November-08			jFra	12.5300	12.4550	0.0303	0.0301	0.00
11/07/2008	JFRA On 06-November-08			jFra	12.5300	12.4550	0.0303	0.0301	0.00
11/07/2008	JFRA On 06-November-08			jFra	12.5300	12.4550	0.0303	0.0301	0.00
11/07/2008	JFRA On 06-November-08			jFra	12.5300	12.4550	0.0303	0.0301	0.00
11/07/2008	JFRA On 06-November-08			jFra	12.5300	12.4550	0.0303	0.0301	0.00
11/07/2008	JFRA On 05-November-09			jFra	11.8400	11.7190	0.0287	0.0284	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
11/07/2008	JFRA On 05-November-09			JFra	11.8400	11.7190	0.0287	0.0284	0.00
11/07/2008	JFRA On 05-November-09			JFra	11.8400	11.7190	0.0287	0.0284	0.00
11/07/2008	JFRA On 05-November-09			JFra	11.8400	11.7190	0.0287	0.0284	0.00
11/07/2008	JFRA On 05-November-09			JFra	11.8400	11.7190	0.0287	0.0284	0.00
11/07/2008	JFRA On 05-November-09			JFra	11.8400	11.7190	0.0287	0.0284	0.00
11/07/2008	JFRA On 05-November-09			JFra	11.8400	11.7190	0.0287	0.0284	0.00
11/07/2008	JFRA On 06-November-08			JFra	12.5300	0.0000	0.0303	0.0000	0.00
11/07/2008	JFRA On 06-November-08			JFra	12.5300	0.0000	0.0303	0.0000	0.00
11/07/2008	JFRA On 06-November-08			JFra	12.5300	0.0000	0.0303	0.0000	0.00
11/07/2008	JFRA On 06-November-08			JFra	12.5300	0.0000	0.0303	0.0000	0.00
11/07/2008	JFRA On 06-November-08			JFra	12.5300	0.0000	0.0303	0.0000	0.00
11/07/2008	JFRA On 06-November-08			JFra	12.5300	0.0000	0.0303	0.0000	0.00
11/07/2008	JFRA On 06-November-08			JFra	12.5300	0.0000	0.0303	0.0000	0.00
11/07/2008	JFRA On 06-November-08			JFra	12.5300	0.0000	0.0303	0.0000	0.00
11/07/2008	JFRA On 05-February-09			JFra	12.4700	0.0000	0.0302	0.0000	0.00
11/07/2008	JFRA On 05-February-09			JFra	12.4700	0.0000	0.0302	0.0000	0.00
11/07/2008	JFRA On 05-February-09			JFra	12.4700	0.0000	0.0302	0.0000	0.00
11/07/2008	JFRA On 05-February-09			JFra	12.4700	0.0000	0.0302	0.0000	0.00
11/07/2008	JFRA On 05-February-09			JFra	12.4700	0.0000	0.0302	0.0000	0.00
11/07/2008	JFRA On 05-February-09			JFra	12.4700	0.0000	0.0302	0.0000	0.00
11/07/2008	JFRA On 05-February-09			JFra	12.4700	0.0000	0.0302	0.0000	0.00
11/07/2008	JFRA On 07-May-09			JFra	12.3800	0.0000	0.0299	0.0000	0.00
11/07/2008	JFRA On 07-May-09			JFra	12.3800	0.0000	0.0299	0.0000	0.00
11/07/2008	JFRA On 07-May-09			JFra	12.3800	0.0000	0.0299	0.0000	0.00
11/07/2008	JFRA On 07-May-09			JFra	12.3800	0.0000	0.0299	0.0000	0.00
11/07/2008	JFRA On 07-May-09			JFra	12.3800	0.0000	0.0299	0.0000	0.00
11/07/2008	JFRA On 07-May-09			JFra	12.3800	0.0000	0.0299	0.0000	0.00
11/07/2008	JFRA On 07-May-09			JFra	12.3800	0.0000	0.0299	0.0000	0.00
11/07/2008	JN02 On 05-February-09			JNote	11.8200	11.7080	0.2068	0.2052	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
11/07/2008	JN02 On 05-February-09			jNote	11.8200	11.7080	0.2068	0.2052	0.00
11/07/2008	JN02 On 05-February-09			jNote	11.8200	11.7080	0.2068	0.2052	0.00
11/07/2008	JN02 On 05-February-09			jNote	11.8200	11.7080	0.2068	0.2052	0.00
11/07/2008	JN02 On 05-February-09			jNote	11.8200	11.7080	0.2068	0.2052	0.00
11/07/2008	JN02 On 05-February-09			jNote	11.8200	11.7080	0.2068	0.2052	0.00
11/07/2008	JN02 On 05-February-09			jNote	11.8200	11.7080	0.2068	0.2052	0.00
11/07/2008	JN02 On 07-August-08			jNote	12.1100	12.0110	0.2114	0.2098	0.00
11/07/2008	JN02 On 07-August-08			jNote	12.1100	12.0110	0.2114	0.2098	0.00
11/07/2008	JN02 On 07-August-08			jNote	12.1100	12.0110	0.2114	0.2098	0.00
11/07/2008	JN02 On 07-August-08			jNote	12.1100	12.0110	0.2114	0.2098	0.00
11/07/2008	JN02 On 07-August-08			jNote	12.1100	12.0110	0.2114	0.2098	0.00
11/07/2008	JN02 On 07-August-08			jNote	12.1100	12.0110	0.2114	0.2098	0.00
11/07/2008	JN02 On 07-August-08			jNote	12.1100	12.0110	0.2114	0.2098	0.00
11/07/2008	JN02 On 06-November-08			jNote	11.9800	11.8730	0.2093	0.2077	0.00
11/07/2008	JN02 On 06-November-08			jNote	11.9800	11.8730	0.2093	0.2077	0.00
11/07/2008	JN02 On 06-November-08			jNote	11.9800	11.8730	0.2093	0.2077	0.00
11/07/2008	JN02 On 06-November-08			jNote	11.9800	11.8730	0.2093	0.2077	0.00
11/07/2008	JN02 On 06-November-08			jNote	11.9800	11.8730	0.2093	0.2077	0.00
11/07/2008	JN02 On 06-November-08			jNote	11.9800	11.8730	0.2093	0.2077	0.00
11/07/2008	JN02 On 06-November-08			jNote	11.9800	11.8730	0.2093	0.2077	0.00
11/07/2008	JN05 On 05-February-09			jNote	11.3000	11.2100	0.4250	0.4227	0.00
11/07/2008	JN05 On 05-February-09			jNote	11.3000	11.2100	0.4250	0.4227	0.00
11/07/2008	JN05 On 05-February-09			jNote	11.3000	11.2100	0.4250	0.4227	0.00
11/07/2008	JN05 On 05-February-09			jNote	11.3000	11.2100	0.4250	0.4227	0.00
11/07/2008	JN05 On 05-February-09			jNote	11.3000	11.2100	0.4250	0.4227	0.00
11/07/2008	JN05 On 05-February-09			jNote	11.3000	11.2100	0.4250	0.4227	0.00
11/07/2008	JN05 On 05-February-09			jNote	11.3000	11.2100	0.4250	0.4227	0.00
11/07/2008	JN05 On 07-August-08			jNote	11.4900	11.4130	0.4289	0.4267	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
11/07/2008	JN05 On 07-August-08			jNote	11.4900	11.4130	0.4289	0.4267	0.00
11/07/2008	JN05 On 07-August-08			jNote	11.4900	11.4130	0.4289	0.4267	0.00
11/07/2008	JN05 On 07-August-08			jNote	11.4900	11.4130	0.4289	0.4267	0.00
11/07/2008	JN05 On 07-August-08			jNote	11.4900	11.4130	0.4289	0.4267	0.00
11/07/2008	JN05 On 07-August-08			jNote	11.4900	11.4130	0.4289	0.4267	0.00
11/07/2008	JN05 On 07-August-08			jNote	11.4900	11.4130	0.4289	0.4267	0.00
11/07/2008	JN05 On 07-November-08			jNote	11.1800	11.0800	0.4023	0.3996	0.00
11/07/2008	JN05 On 07-November-08			jNote	11.1800	11.0800	0.4023	0.3996	0.00
11/07/2008	JN05 On 07-November-08			jNote	11.1800	11.0800	0.4023	0.3996	0.00
11/07/2008	JN05 On 07-November-08			jNote	11.1800	11.0800	0.4023	0.3996	0.00
11/07/2008	JN05 On 07-November-08			jNote	11.1800	11.0800	0.4023	0.3996	0.00
11/07/2008	JN05 On 07-November-08			jNote	11.1800	11.0800	0.4023	0.3996	0.00
11/07/2008	JN05 On 07-November-08			jNote	11.1800	11.0800	0.4023	0.3996	0.00
11/07/2008	JN10 On 05-February-09			jNote	10.8900	10.8090	0.6516	0.6493	0.00
11/07/2008	JN10 On 05-February-09			jNote	10.8900	10.8090	0.6516	0.6493	0.00
11/07/2008	JN10 On 05-February-09			jNote	10.8900	10.8090	0.6516	0.6493	0.00
11/07/2008	JN10 On 05-February-09			jNote	10.8900	10.8090	0.6516	0.6493	0.00
11/07/2008	JN10 On 05-February-09			jNote	10.8900	10.8090	0.6516	0.6493	0.00
11/07/2008	JN10 On 05-February-09			jNote	10.8900	10.8090	0.6516	0.6493	0.00
11/07/2008	JN10 On 05-February-09			jNote	10.8900	10.8090	0.6516	0.6493	0.00
11/07/2008	JN10 On 07-August-08			jNote	11.0500	10.9770	0.6561	0.6537	0.00
11/07/2008	JN10 On 07-August-08			jNote	11.0500	10.9770	0.6561	0.6537	0.00
11/07/2008	JN10 On 07-August-08			jNote	11.0500	10.9770	0.6561	0.6537	0.00
11/07/2008	JN10 On 07-August-08			jNote	11.0500	10.9770	0.6561	0.6537	0.00
11/07/2008	JN10 On 07-August-08			jNote	11.0500	10.9770	0.6561	0.6537	0.00
11/07/2008	JN10 On 07-August-08			jNote	11.0500	10.9770	0.6561	0.6537	0.00
11/07/2008	JN10 On 07-August-08			jNote	11.0500	10.9770	0.6561	0.6537	0.00
11/07/2008	JN10 On 07-August-08			jNote	11.0500	10.9770	0.6561	0.6537	0.00
11/07/2008	JN10 On 07-November-08			jNote	10.7300	10.6410	0.6362	0.6333	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
11/07/2008	JN10 On 07-November-08			jNote	10.7300	10.6410	0.6362	0.6333	0.00
11/07/2008	JN10 On 07-November-08			jNote	10.7300	10.6410	0.6362	0.6333	0.00
11/07/2008	JN10 On 07-November-08			jNote	10.7300	10.6410	0.6362	0.6333	0.00
11/07/2008	JN10 On 07-November-08			jNote	10.7300	10.6410	0.6362	0.6333	0.00
11/07/2008	JN10 On 07-November-08			jNote	10.7300	10.6410	0.6362	0.6333	0.00
11/07/2008	JN10 On 07-November-08			jNote	10.7300	10.6410	0.6362	0.6333	0.00
11/07/2008	JROD On 31-July-08			jRod	11.5700	11.5780	0.0099	0.0093	0.00
11/07/2008	JROD On 31-July-08			jRod	11.5700	11.5780	0.0099	0.0093	0.00
11/07/2008	JROD On 31-July-08			jRod	11.5700	11.5780	0.0099	0.0093	0.00
11/07/2008	JROD On 31-July-08			jRod	11.5700	11.5780	0.0099	0.0093	0.00
11/07/2008	JROD On 31-July-08			jRod	11.5700	11.5780	0.0099	0.0093	0.00
11/07/2008	JROD On 31-July-08			jRod	11.5700	11.5780	0.0099	0.0093	0.00
11/07/2008	JROD On 31-July-08			jRod	11.5700	11.5780	0.0099	0.0093	0.00
11/07/2008	JROD On 29-August-08			jRod	11.9100	11.9230	0.0105	0.0099	0.00
11/07/2008	JROD On 29-August-08			jRod	11.9100	11.9230	0.0105	0.0099	0.00
11/07/2008	JROD On 29-August-08			jRod	11.9100	11.9230	0.0105	0.0099	0.00
11/07/2008	JROD On 29-August-08			jRod	11.9100	11.9230	0.0105	0.0099	0.00
11/07/2008	JROD On 29-August-08			jRod	11.9100	11.9230	0.0105	0.0099	0.00
11/07/2008	JROD On 29-August-08			jRod	11.9100	11.9230	0.0105	0.0099	0.00
11/07/2008	JROD On 29-August-08			jRod	11.9100	11.9230	0.0105	0.0099	0.00
11/07/2008	JROD On 30-September-08			jRod	12.2800	12.3080	0.0114	0.0109	0.00
11/07/2008	JROD On 30-September-08			jRod	12.2800	12.3080	0.0114	0.0109	0.00
11/07/2008	JROD On 30-September-08			jRod	12.2800	12.3080	0.0114	0.0109	0.00
11/07/2008	JROD On 30-September-08			jRod	12.2800	12.3080	0.0114	0.0109	0.00
11/07/2008	JROD On 30-September-08			jRod	12.2800	12.3080	0.0114	0.0109	0.00
11/07/2008	JROD On 30-September-08			jRod	12.2800	12.3080	0.0114	0.0109	0.00
11/07/2008	JROD On 30-September-08			jRod	12.2800	12.3080	0.0114	0.0109	0.00
11/07/2008	JROD On 30-September-08			jRod	12.2800	12.3080	0.0114	0.0109	0.00
11/07/2008	JROD On 31-October-08			jRod	12.0800	12.0920	0.0210	0.0205	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
11/07/2008	JROD On 31-October-08			jRod	12.0800	12.0920	0.0210	0.0205	0.00
11/07/2008	JROD On 31-October-08			jRod	12.0800	12.0920	0.0210	0.0205	0.00
11/07/2008	JROD On 31-October-08			jRod	12.0800	12.0920	0.0210	0.0205	0.00
11/07/2008	JROD On 31-October-08			jRod	12.0800	12.0920	0.0210	0.0205	0.00
11/07/2008	JROD On 31-October-08			jRod	12.0800	12.0920	0.0210	0.0205	0.00
11/07/2008	JROD On 31-October-08			jRod	12.0800	12.0920	0.0210	0.0205	0.00
11/07/2008	JROD On 28-November-08			jRod	12.3400	12.3480	0.0218	0.0213	0.00
11/07/2008	JROD On 28-November-08			jRod	12.3400	12.3480	0.0218	0.0213	0.00
11/07/2008	JROD On 28-November-08			jRod	12.3400	12.3480	0.0218	0.0213	0.00
11/07/2008	JROD On 28-November-08			jRod	12.3400	12.3480	0.0218	0.0213	0.00
11/07/2008	JROD On 28-November-08			jRod	12.3400	12.3480	0.0218	0.0213	0.00
11/07/2008	JROD On 28-November-08			jRod	12.3400	12.3480	0.0218	0.0213	0.00
11/07/2008	JROD On 28-November-08			jRod	12.3400	12.3480	0.0218	0.0213	0.00
11/07/2008	JROD On 28-November-08			jRod	12.3400	12.3480	0.0218	0.0213	0.00
11/07/2008	JROD On 31-December-08			jRod	12.5800	12.5870	0.0230	0.0224	0.00
11/07/2008	JROD On 31-December-08			jRod	12.5800	12.5870	0.0230	0.0224	0.00
11/07/2008	JROD On 31-December-08			jRod	12.5800	12.5870	0.0230	0.0224	0.00
11/07/2008	JROD On 31-December-08			jRod	12.5800	12.5870	0.0230	0.0224	0.00
11/07/2008	JROD On 31-December-08			jRod	12.5800	12.5870	0.0230	0.0224	0.00
11/07/2008	JROD On 31-December-08			jRod	12.5800	12.5870	0.0230	0.0224	0.00
11/07/2008	JROD On 31-December-08			jRod	12.5800	12.5870	0.0230	0.0224	0.00
11/07/2008	JROD On 31-December-08			jRod	12.5800	12.5870	0.0230	0.0224	0.00
11/07/2008	OTH1 On 05-February-09			Index Future	246.2100	247.2820	246.2120	247.2820	0.00
11/07/2008	OTH1 On 05-February-09			Index Future	246.2100	247.2820	246.2120	247.2820	0.00
11/07/2008	OTH1 On 05-February-09			Index Future	246.2100	247.2820	246.2120	247.2820	0.00
11/07/2008	OTH1 On 05-February-09			Index Future	246.2100	247.2820	246.2120	247.2820	0.00
11/07/2008	OTH1 On 05-February-09			Index Future	246.2100	247.2820	246.2120	247.2820	0.00
11/07/2008	OTH1 On 05-February-09			Index Future	246.2100	247.2820	246.2120	247.2820	0.00
11/07/2008	OTH1 On 05-February-09			Index Future	246.2100	247.2820	246.2120	247.2820	0.00
11/07/2008	OTH1 On 05-February-09			Index Future	246.2100	247.2820	246.2120	247.2820	0.00
11/07/2008	OTH1 On 07-August-08			Index Future	231.8700	232.8780	231.8700	232.8780	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
11/07/2008	OTH1 On 07-August-08			Index Future	231.8700	232.8780	231.8700	232.8780	0.00
11/07/2008	OTH1 On 07-August-08			Index Future	231.8700	232.8780	231.8700	232.8780	0.00
11/07/2008	OTH1 On 07-August-08			Index Future	231.8700	232.8780	231.8700	232.8780	0.00
11/07/2008	OTH1 On 07-August-08			Index Future	231.8700	232.8780	231.8700	232.8780	0.00
11/07/2008	OTH1 On 07-August-08			Index Future	231.8700	232.8780	231.8700	232.8780	0.00
11/07/2008	OTH1 On 07-August-08			Index Future	231.8700	232.8780	231.8700	232.8780	0.00
11/07/2008	OTH1 On 06-November-08			Index Future	238.8100	239.8450	238.8070	239.8450	12.00
11/07/2008	OTH1 On 06-November-08			Index Future	238.8100	239.8450	238.8070	239.8450	12.00
11/07/2008	OTH1 On 06-November-08			Index Future	238.8100	239.8450	238.8070	239.8450	12.00
11/07/2008	OTH1 On 06-November-08			Index Future	238.8100	239.8450	238.8070	239.8450	12.00
11/07/2008	OTH1 On 06-November-08			Index Future	238.8100	239.8450	238.8070	239.8450	12.00
11/07/2008	OTH1 On 06-November-08			Index Future	238.8100	239.8450	238.8070	239.8450	12.00
11/07/2008	OTH1 On 06-November-08			Index Future	238.8100	239.8450	238.8070	239.8450	12.00
11/07/2008	R153 On 05-February-09			Bond Future	11.0500	10.9500	108.5458	108.6890	0.00
11/07/2008	R153 On 05-February-09			Bond Future	11.0500	10.9500	108.5458	108.6890	0.00
11/07/2008	R153 On 05-February-09			Bond Future	11.0500	10.9500	108.5458	108.6890	0.00
11/07/2008	R153 On 05-February-09			Bond Future	11.0500	10.9500	108.5458	108.6890	0.00
11/07/2008	R153 On 05-February-09			Bond Future	11.0500	10.9500	108.5458	108.6890	0.00
11/07/2008	R153 On 05-February-09			Bond Future	11.0500	10.9500	108.5458	108.6890	0.00
11/07/2008	R153 On 05-February-09			Bond Future	11.0500	10.9500	108.5458	108.6890	0.00
11/07/2008	R153 On 07-August-08			Bond Future	11.4500	11.3800	108.5726	108.7072	16520.00
11/07/2008	R153 On 07-August-08			Bond Future	11.4500	11.3800	108.5726	108.7072	16520.00
11/07/2008	R153 On 07-August-08			Bond Future	11.4500	11.3800	108.5726	108.7072	16520.00
11/07/2008	R153 On 07-August-08			Bond Future	11.4500	11.3800	108.5726	108.7072	16520.00
11/07/2008	R153 On 07-August-08			Bond Future	11.4500	11.3800	108.5726	108.7072	16520.00
11/07/2008	R153 On 07-August-08			Bond Future	11.4500	11.3800	108.5726	108.7072	16520.00
11/07/2008	R153 On 07-August-08			Bond Future	11.4500	11.3800	108.5726	108.7072	16520.00
11/07/2008	R153 On 06-November-08			Bond Future	11.3500	11.2600	105.1673	105.3100	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
11/07/2008	R153 On 06-November-08			Bond Future	11.3500	11.2600	105.1673	105.3100	0.00
11/07/2008	R153 On 06-November-08			Bond Future	11.3500	11.2600	105.1673	105.3100	0.00
11/07/2008	R153 On 06-November-08			Bond Future	11.3500	11.2600	105.1673	105.3100	0.00
11/07/2008	R153 On 06-November-08			Bond Future	11.3500	11.2600	105.1673	105.3100	0.00
11/07/2008	R153 On 06-November-08			Bond Future	11.3500	11.2600	105.1673	105.3100	0.00
11/07/2008	R153 On 06-November-08			Bond Future	11.3500	11.2600	105.1673	105.3100	0.00
11/07/2008	R157 On 05-February-09			Bond Future	10.3400	10.2500	120.3250	120.7946	5000.00
11/07/2008	R157 On 05-February-09			Bond Future	10.3400	10.2500	120.3250	120.7946	5000.00
11/07/2008	R157 On 05-February-09			Bond Future	10.3400	10.2500	120.3250	120.7946	5000.00
11/07/2008	R157 On 05-February-09			Bond Future	10.3400	10.2500	120.3250	120.7946	5000.00
11/07/2008	R157 On 05-February-09			Bond Future	10.3400	10.2500	120.3250	120.7946	5000.00
11/07/2008	R157 On 05-February-09			Bond Future	10.3400	10.2500	120.3250	120.7946	5000.00
11/07/2008	R157 On 05-February-09			Bond Future	10.3400	10.2500	120.3250	120.7946	5000.00
11/07/2008	R157 On 07-August-08			Bond Future	10.5400	10.4500	120.0060	120.4913	6726.00
11/07/2008	R157 On 07-August-08			Bond Future	10.5400	10.4500	120.0060	120.4913	6726.00
11/07/2008	R157 On 07-August-08			Bond Future	10.5400	10.4500	120.0060	120.4913	6726.00
11/07/2008	R157 On 07-August-08			Bond Future	10.5400	10.4500	120.0060	120.4913	6726.00
11/07/2008	R157 On 07-August-08			Bond Future	10.5400	10.4500	120.0060	120.4913	6726.00
11/07/2008	R157 On 07-August-08			Bond Future	10.5400	10.4500	120.0060	120.4913	6726.00
11/07/2008	R157 On 07-August-08			Bond Future	10.5400	10.4500	120.0060	120.4913	6726.00
11/07/2008	R157 On 06-November-08			Bond Future	10.4700	10.3800	116.6433	117.1072	2550.00
11/07/2008	R157 On 06-November-08			Bond Future	10.4700	10.3800	116.6433	117.1072	2550.00
11/07/2008	R157 On 06-November-08			Bond Future	10.4700	10.3800	116.6433	117.1072	2550.00
11/07/2008	R157 On 06-November-08			Bond Future	10.4700	10.3800	116.6433	117.1072	2550.00
11/07/2008	R157 On 06-November-08			Bond Future	10.4700	10.3800	116.6433	117.1072	2550.00
11/07/2008	R157 On 06-November-08			Bond Future	10.4700	10.3800	116.6433	117.1072	2550.00
11/07/2008	R157 On 06-November-08			Bond Future	10.4700	10.3800	116.6433	117.1072	2550.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2008	R186 On 05-February-09			Bond Future	10.1200	10.0400	104.5225	105.2305	2500.00
11/07/2008	R186 On 05-February-09			Bond Future	10.1200	10.0400	104.5225	105.2305	2500.00
11/07/2008	R186 On 05-February-09			Bond Future	10.1200	10.0400	104.5225	105.2305	2500.00
11/07/2008	R186 On 05-February-09			Bond Future	10.1200	10.0400	104.5225	105.2305	2500.00
11/07/2008	R186 On 05-February-09			Bond Future	10.1200	10.0400	104.5225	105.2305	2500.00
11/07/2008	R186 On 05-February-09			Bond Future	10.1200	10.0400	104.5225	105.2305	2500.00
11/07/2008	R186 On 05-February-09			Bond Future	10.1200	10.0400	104.5225	105.2305	2500.00
11/07/2008	R186 On 07-August-08			Bond Future	10.2800	10.2120	103.2405	103.8324	2514.00
11/07/2008	R186 On 07-August-08			Bond Future	10.2800	10.2120	103.2405	103.8324	2514.00
11/07/2008	R186 On 07-August-08			Bond Future	10.2800	10.2120	103.2405	103.8324	2514.00
11/07/2008	R186 On 07-August-08			Bond Future	10.2800	10.2120	103.2405	103.8324	2514.00
11/07/2008	R186 On 07-August-08			Bond Future	10.2800	10.2120	103.2405	103.8324	2514.00
11/07/2008	R186 On 07-August-08			Bond Future	10.2800	10.2120	103.2405	103.8324	2514.00
11/07/2008	R186 On 07-August-08			Bond Future	10.2800	10.2120	103.2405	103.8324	2514.00
11/07/2008	R186 On 06-November-08			Bond Future	10.2200	10.1440	106.3941	107.0048	2500.00
11/07/2008	R186 On 06-November-08			Bond Future	10.2200	10.1440	106.3941	107.0048	2500.00
11/07/2008	R186 On 06-November-08			Bond Future	10.2200	10.1440	106.3941	107.0048	2500.00
11/07/2008	R186 On 06-November-08			Bond Future	10.2200	10.1440	106.3941	107.0048	2500.00
11/07/2008	R186 On 06-November-08			Bond Future	10.2200	10.1440	106.3941	107.0048	2500.00
11/07/2008	R186 On 06-November-08			Bond Future	10.2200	10.1440	106.3941	107.0048	2500.00
11/07/2008	R186 On 06-November-08			Bond Future	10.2200	10.1440	106.3941	107.0048	2500.00
11/07/2008	R196 On 05-February-09			Bond Future	11.5900	11.5800	104.4031	104.4038	0.00
11/07/2008	R196 On 05-February-09			Bond Future	11.5900	11.5800	104.4031	104.4038	0.00
11/07/2008	R196 On 05-February-09			Bond Future	11.5900	11.5800	104.4031	104.4038	0.00
11/07/2008	R196 On 05-February-09			Bond Future	11.5900	11.5800	104.4031	104.4038	0.00
11/07/2008	R196 On 05-February-09			Bond Future	11.5900	11.5800	104.4031	104.4038	0.00
11/07/2008	R196 On 05-February-09			Bond Future	11.5900	11.5800	104.4031	104.4038	0.00
11/07/2008	R196 On 05-February-09			Bond Future	11.5900	11.5800	104.4031	104.4038	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
11/07/2008	R196 On 07-August-08			Bond Future	12.2700	12.2730	103.2985	103.2955	0.00
11/07/2008	R196 On 07-August-08			Bond Future	12.2700	12.2730	103.2985	103.2955	0.00
11/07/2008	R196 On 07-August-08			Bond Future	12.2700	12.2730	103.2985	103.2955	0.00
11/07/2008	R196 On 07-August-08			Bond Future	12.2700	12.2730	103.2985	103.2955	0.00
11/07/2008	R196 On 07-August-08			Bond Future	12.2700	12.2730	103.2985	103.2955	0.00
11/07/2008	R196 On 07-August-08			Bond Future	12.2700	12.2730	103.2985	103.2955	0.00
11/07/2008	R196 On 07-August-08			Bond Future	12.2700	12.2730	103.2985	103.2955	0.00
11/07/2008	R196 On 06-November-08			Bond Future	11.9800	11.9830	101.3727	101.3724	0.00
11/07/2008	R196 On 06-November-08			Bond Future	11.9800	11.9830	101.3727	101.3724	0.00
11/07/2008	R196 On 06-November-08			Bond Future	11.9800	11.9830	101.3727	101.3724	0.00
11/07/2008	R196 On 06-November-08			Bond Future	11.9800	11.9830	101.3727	101.3724	0.00
11/07/2008	R196 On 06-November-08			Bond Future	11.9800	11.9830	101.3727	101.3724	0.00
11/07/2008	R196 On 06-November-08			Bond Future	11.9800	11.9830	101.3727	101.3724	0.00
11/07/2008	R196 On 06-November-08			Bond Future	11.9800	11.9830	101.3727	101.3724	0.00
11/07/2008	R201 On 05-February-09			Bond Future	10.4500	10.3500	93.8914	94.3028	0.00
11/07/2008	R201 On 05-February-09			Bond Future	10.4500	10.3500	93.8914	94.3028	0.00
11/07/2008	R201 On 05-February-09			Bond Future	10.4500	10.3500	93.8914	94.3028	0.00
11/07/2008	R201 On 05-February-09			Bond Future	10.4500	10.3500	93.8914	94.3028	0.00
11/07/2008	R201 On 05-February-09			Bond Future	10.4500	10.3500	93.8914	94.3028	0.00
11/07/2008	R201 On 05-February-09			Bond Future	10.4500	10.3500	93.8914	94.3028	0.00
11/07/2008	R201 On 05-February-09			Bond Future	10.4500	10.3500	93.8914	94.3028	0.00
11/07/2008	R201 On 07-August-08			Bond Future	10.6700	10.5890	92.5134	92.8652	0.00
11/07/2008	R201 On 07-August-08			Bond Future	10.6700	10.5890	92.5134	92.8652	0.00
11/07/2008	R201 On 07-August-08			Bond Future	10.6700	10.5890	92.5134	92.8652	0.00
11/07/2008	R201 On 07-August-08			Bond Future	10.6700	10.5890	92.5134	92.8652	0.00
11/07/2008	R201 On 07-August-08			Bond Future	10.6700	10.5890	92.5134	92.8652	0.00
11/07/2008	R201 On 07-August-08			Bond Future	10.6700	10.5890	92.5134	92.8652	0.00
11/07/2008	R201 On 07-August-08			Bond Future	10.6700	10.5890	92.5134	92.8652	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
11/07/2008	R201 On 06-November-08			Bond Future	10.5900	10.5000	95.2826	95.6520	1000.00
11/07/2008	R201 On 06-November-08			Bond Future	10.5900	10.5000	95.2826	95.6520	1000.00
11/07/2008	R201 On 06-November-08			Bond Future	10.5900	10.5000	95.2826	95.6520	1000.00
11/07/2008	R201 On 06-November-08			Bond Future	10.5900	10.5000	95.2826	95.6520	1000.00
11/07/2008	R201 On 06-November-08			Bond Future	10.5900	10.5000	95.2826	95.6520	1000.00
11/07/2008	R201 On 06-November-08			Bond Future	10.5900	10.5000	95.2826	95.6520	1000.00
11/07/2008	R201 On 06-November-08			Bond Future	10.5900	10.5000	95.2826	95.6520	1000.00
11/07/2008	R203 On 05-February-09			Bond Future	10.3500	10.2500	91.6146	92.1123	0.00
11/07/2008	R203 On 05-February-09			Bond Future	10.3500	10.2500	91.6146	92.1123	0.00
11/07/2008	R203 On 05-February-09			Bond Future	10.3500	10.2500	91.6146	92.1123	0.00
11/07/2008	R203 On 05-February-09			Bond Future	10.3500	10.2500	91.6146	92.1123	0.00
11/07/2008	R203 On 05-February-09			Bond Future	10.3500	10.2500	91.6146	92.1123	0.00
11/07/2008	R203 On 05-February-09			Bond Future	10.3500	10.2500	91.6146	92.1123	0.00
11/07/2008	R203 On 05-February-09			Bond Future	10.3500	10.2500	91.6146	92.1123	0.00
11/07/2008	R203 On 07-August-08			Bond Future	10.5400	10.4570	90.1639	90.5956	0.00
11/07/2008	R203 On 07-August-08			Bond Future	10.5400	10.4570	90.1639	90.5956	0.00
11/07/2008	R203 On 07-August-08			Bond Future	10.5400	10.4570	90.1639	90.5956	0.00
11/07/2008	R203 On 07-August-08			Bond Future	10.5400	10.4570	90.1639	90.5956	0.00
11/07/2008	R203 On 07-August-08			Bond Future	10.5400	10.4570	90.1639	90.5956	0.00
11/07/2008	R203 On 07-August-08			Bond Future	10.5400	10.4570	90.1639	90.5956	0.00
11/07/2008	R203 On 07-August-08			Bond Future	10.5400	10.4570	90.1639	90.5956	0.00
11/07/2008	R203 On 06-November-08			Bond Future	10.4600	10.3700	88.7146	89.1949	0.00
11/07/2008	R203 On 06-November-08			Bond Future	10.4600	10.3700	88.7146	89.1949	0.00
11/07/2008	R203 On 06-November-08			Bond Future	10.4600	10.3700	88.7146	89.1949	0.00
11/07/2008	R203 On 06-November-08			Bond Future	10.4600	10.3700	88.7146	89.1949	0.00
11/07/2008	R203 On 06-November-08			Bond Future	10.4600	10.3700	88.7146	89.1949	0.00
11/07/2008	R203 On 06-November-08			Bond Future	10.4600	10.3700	88.7146	89.1949	0.00
11/07/2008	R203 On 06-November-08			Bond Future	10.4600	10.3700	88.7146	89.1949	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
11/07/2008	R204 On 05-February-09			Bond Future	10.3500	10.2600	86.7902	87.2867	0.00
11/07/2008	R204 On 05-February-09			Bond Future	10.3500	10.2600	86.7902	87.2867	0.00
11/07/2008	R204 On 05-February-09			Bond Future	10.3500	10.2600	86.7902	87.2867	0.00
11/07/2008	R204 On 05-February-09			Bond Future	10.3500	10.2600	86.7902	87.2867	0.00
11/07/2008	R204 On 05-February-09			Bond Future	10.3500	10.2600	86.7902	87.2867	0.00
11/07/2008	R204 On 05-February-09			Bond Future	10.3500	10.2600	86.7902	87.2867	0.00
11/07/2008	R204 On 05-February-09			Bond Future	10.3500	10.2600	86.7902	87.2867	0.00
11/07/2008	R204 On 07-August-08			Bond Future	10.5300	10.4500	85.3778	85.8338	3188.00
11/07/2008	R204 On 07-August-08			Bond Future	10.5300	10.4500	85.3778	85.8338	3188.00
11/07/2008	R204 On 07-August-08			Bond Future	10.5300	10.4500	85.3778	85.8338	3188.00
11/07/2008	R204 On 07-August-08			Bond Future	10.5300	10.4500	85.3778	85.8338	3188.00
11/07/2008	R204 On 07-August-08			Bond Future	10.5300	10.4500	85.3778	85.8338	3188.00
11/07/2008	R204 On 07-August-08			Bond Future	10.5300	10.4500	85.3778	85.8338	3188.00
11/07/2008	R204 On 07-August-08			Bond Future	10.5300	10.4500	85.3778	85.8338	3188.00
11/07/2008	R204 On 06-November-08			Bond Future	10.4600	10.3700	87.9857	88.4782	0.00
11/07/2008	R204 On 06-November-08			Bond Future	10.4600	10.3700	87.9857	88.4782	0.00
11/07/2008	R204 On 06-November-08			Bond Future	10.4600	10.3700	87.9857	88.4782	0.00
11/07/2008	R204 On 06-November-08			Bond Future	10.4600	10.3700	87.9857	88.4782	0.00
11/07/2008	R204 On 06-November-08			Bond Future	10.4600	10.3700	87.9857	88.4782	0.00
11/07/2008	R204 On 06-November-08			Bond Future	10.4600	10.3700	87.9857	88.4782	0.00
11/07/2008	R204 On 06-November-08			Bond Future	10.4600	10.3700	87.9857	88.4782	0.00
11/07/2008	R206 On 05-February-09			Bond Future	10.4500	10.3500	89.3890	89.7375	0.00
11/07/2008	R206 On 05-February-09			Bond Future	10.4500	10.3500	89.3890	89.7375	0.00
11/07/2008	R206 On 05-February-09			Bond Future	10.4500	10.3500	89.3890	89.7375	0.00
11/07/2008	R206 On 05-February-09			Bond Future	10.4500	10.3500	89.3890	89.7375	0.00
11/07/2008	R206 On 05-February-09			Bond Future	10.4500	10.3500	89.3890	89.7375	0.00
11/07/2008	R206 On 05-February-09			Bond Future	10.4500	10.3500	89.3890	89.7375	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
11/07/2008	R206 On 05-February-09			Bond Future	10.4500	10.3500	89.3890	89.7375	0.00
11/07/2008	R206 On 07-August-08			Bond Future	10.7200	10.6420	87.5542	87.8583	0.00
11/07/2008	R206 On 07-August-08			Bond Future	10.7200	10.6420	87.5542	87.8583	0.00
11/07/2008	R206 On 07-August-08			Bond Future	10.7200	10.6420	87.5542	87.8583	0.00
11/07/2008	R206 On 07-August-08			Bond Future	10.7200	10.6420	87.5542	87.8583	0.00
11/07/2008	R206 On 07-August-08			Bond Future	10.7200	10.6420	87.5542	87.8583	0.00
11/07/2008	R206 On 07-August-08			Bond Future	10.7200	10.6420	87.5542	87.8583	0.00
11/07/2008	R206 On 07-August-08			Bond Future	10.7200	10.6420	87.5542	87.8583	0.00
11/07/2008	R206 On 06-November-08			Bond Future	10.6200	10.5300	90.2265	90.5445	610.00
11/07/2008	R206 On 06-November-08			Bond Future	10.6200	10.5300	90.2265	90.5445	610.00
11/07/2008	R206 On 06-November-08			Bond Future	10.6200	10.5300	90.2265	90.5445	610.00
11/07/2008	R206 On 06-November-08			Bond Future	10.6200	10.5300	90.2265	90.5445	610.00
11/07/2008	R206 On 06-November-08			Bond Future	10.6200	10.5300	90.2265	90.5445	610.00
11/07/2008	R206 On 06-November-08			Bond Future	10.6200	10.5300	90.2265	90.5445	610.00
11/07/2008	R206 On 06-November-08			Bond Future	10.6200	10.5300	90.2265	90.5445	610.00
11/07/2008	R207 On 05-February-09			Bond Future	10.3500	10.2600	80.4947	81.0024	0.00
11/07/2008	R207 On 05-February-09			Bond Future	10.3500	10.2600	80.4947	81.0024	0.00
11/07/2008	R207 On 05-February-09			Bond Future	10.3500	10.2600	80.4947	81.0024	0.00
11/07/2008	R207 On 05-February-09			Bond Future	10.3500	10.2600	80.4947	81.0024	0.00
11/07/2008	R207 On 05-February-09			Bond Future	10.3500	10.2600	80.4947	81.0024	0.00
11/07/2008	R207 On 05-February-09			Bond Future	10.3500	10.2600	80.4947	81.0024	0.00
11/07/2008	R207 On 05-February-09			Bond Future	10.3500	10.2600	80.4947	81.0024	0.00
11/07/2008	R207 On 07-August-08			Bond Future	10.5200	10.4410	79.0746	79.5328	0.00
11/07/2008	R207 On 07-August-08			Bond Future	10.5200	10.4410	79.0746	79.5328	0.00
11/07/2008	R207 On 07-August-08			Bond Future	10.5200	10.4410	79.0746	79.5328	0.00
11/07/2008	R207 On 07-August-08			Bond Future	10.5200	10.4410	79.0746	79.5328	0.00
11/07/2008	R207 On 07-August-08			Bond Future	10.5200	10.4410	79.0746	79.5328	0.00
11/07/2008	R207 On 07-August-08			Bond Future	10.5200	10.4410	79.0746	79.5328	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
11/07/2008	R207 On 07-August-08			Bond Future	10.5200	10.4410	79.0746	79.5328	0.00
11/07/2008	R207 On 06-November-08			Bond Future	10.4500	10.3600	81.4931	82.0120	0.00
11/07/2008	R207 On 06-November-08			Bond Future	10.4500	10.3600	81.4931	82.0120	0.00
11/07/2008	R207 On 06-November-08			Bond Future	10.4500	10.3600	81.4931	82.0120	0.00
11/07/2008	R207 On 06-November-08			Bond Future	10.4500	10.3600	81.4931	82.0120	0.00
11/07/2008	R207 On 06-November-08			Bond Future	10.4500	10.3600	81.4931	82.0120	0.00
11/07/2008	R207 On 06-November-08			Bond Future	10.4500	10.3600	81.4931	82.0120	0.00
11/07/2008	R207 On 06-November-08			Bond Future	10.4500	10.3600	81.4931	82.0120	0.00
11/07/2008	R209 On 05-February-09			Bond Future	9.8900	9.8200	68.1186	68.6112	0.00
11/07/2008	R209 On 05-February-09			Bond Future	9.8900	9.8200	68.1186	68.6112	0.00
11/07/2008	R209 On 05-February-09			Bond Future	9.8900	9.8200	68.1186	68.6112	0.00
11/07/2008	R209 On 05-February-09			Bond Future	9.8900	9.8200	68.1186	68.6112	0.00
11/07/2008	R209 On 05-February-09			Bond Future	9.8900	9.8200	68.1186	68.6112	0.00
11/07/2008	R209 On 05-February-09			Bond Future	9.8900	9.8200	68.1186	68.6112	0.00
11/07/2008	R209 On 05-February-09			Bond Future	9.8900	9.8200	68.1186	68.6112	0.00
11/07/2008	R209 On 07-August-08			Bond Future	10.0300	9.9630	67.0820	67.5433	6986.00
11/07/2008	R209 On 07-August-08			Bond Future	10.0300	9.9630	67.0820	67.5433	6986.00
11/07/2008	R209 On 07-August-08			Bond Future	10.0300	9.9630	67.0820	67.5433	6986.00
11/07/2008	R209 On 07-August-08			Bond Future	10.0300	9.9630	67.0820	67.5433	6986.00
11/07/2008	R209 On 07-August-08			Bond Future	10.0300	9.9630	67.0820	67.5433	6986.00
11/07/2008	R209 On 07-August-08			Bond Future	10.0300	9.9630	67.0820	67.5433	6986.00
11/07/2008	R209 On 07-August-08			Bond Future	10.0300	9.9630	67.0820	67.5433	6986.00
11/07/2008	R209 On 06-November-08			Bond Future	9.9800	9.9030	65.9617	66.4343	260.00
11/07/2008	R209 On 06-November-08			Bond Future	9.9800	9.9030	65.9617	66.4343	260.00
11/07/2008	R209 On 06-November-08			Bond Future	9.9800	9.9030	65.9617	66.4343	260.00
11/07/2008	R209 On 06-November-08			Bond Future	9.9800	9.9030	65.9617	66.4343	260.00
11/07/2008	R209 On 06-November-08			Bond Future	9.9800	9.9030	65.9617	66.4343	260.00
11/07/2008	R209 On 06-November-08			Bond Future	9.9800	9.9030	65.9617	66.4343	260.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2008	R209 On 06-November-08			Bond Future	9.9800	9.9030	65.9617	66.4343	260.00
11/07/2008	TRT1 On 05-February-09			Index Future	260.3300	261.1960	260.3290	261.1960	0.00
11/07/2008	TRT1 On 05-February-09			Index Future	260.3300	261.1960	260.3290	261.1960	0.00
11/07/2008	TRT1 On 05-February-09			Index Future	260.3300	261.1960	260.3290	261.1960	0.00
11/07/2008	TRT1 On 05-February-09			Index Future	260.3300	261.1960	260.3290	261.1960	0.00
11/07/2008	TRT1 On 05-February-09			Index Future	260.3300	261.1960	260.3290	261.1960	0.00
11/07/2008	TRT1 On 05-February-09			Index Future	260.3300	261.1960	260.3290	261.1960	0.00
11/07/2008	TRT1 On 05-February-09			Index Future	260.3300	261.1960	260.3290	261.1960	0.00
11/07/2008	TRT1 On 07-August-08			Index Future	245.1700	245.9810	245.1650	245.9810	0.00
11/07/2008	TRT1 On 07-August-08			Index Future	245.1700	245.9810	245.1650	245.9810	0.00
11/07/2008	TRT1 On 07-August-08			Index Future	245.1700	245.9810	245.1650	245.9810	0.00
11/07/2008	TRT1 On 07-August-08			Index Future	245.1700	245.9810	245.1650	245.9810	0.00
11/07/2008	TRT1 On 07-August-08			Index Future	245.1700	245.9810	245.1650	245.9810	0.00
11/07/2008	TRT1 On 07-August-08			Index Future	245.1700	245.9810	245.1650	245.9810	0.00
11/07/2008	TRT1 On 07-August-08			Index Future	245.1700	245.9810	245.1650	245.9810	0.00
11/07/2008	TRT1 On 06-November-08			Index Future	252.5000	253.3410	252.5010	253.3410	400.00
11/07/2008	TRT1 On 06-November-08			Index Future	252.5000	253.3410	252.5010	253.3410	400.00
11/07/2008	TRT1 On 06-November-08			Index Future	252.5000	253.3410	252.5010	253.3410	400.00
11/07/2008	TRT1 On 06-November-08			Index Future	252.5000	253.3410	252.5010	253.3410	400.00
11/07/2008	TRT1 On 06-November-08			Index Future	252.5000	253.3410	252.5010	253.3410	400.00
11/07/2008	TRT1 On 06-November-08			Index Future	252.5000	253.3410	252.5010	253.3410	400.00
11/07/2008	TRT1 On 06-November-08			Index Future	252.5000	253.3410	252.5010	253.3410	400.00
11/07/2008	ZAAD On 16-March-09			Currency Future	7.6900	7.6742	7.6875	7.6742	10.00
11/07/2008	ZAAD On 16-March-09			Currency Future	7.6900	7.6742	7.6875	7.6742	10.00
11/07/2008	ZAAD On 16-March-09			Currency Future	7.6900	7.6742	7.6875	7.6742	10.00
11/07/2008	ZAAD On 16-March-09			Currency Future	7.6900	7.6742	7.6875	7.6742	10.00
11/07/2008	ZAAD On 16-March-09			Currency Future	7.6900	7.6742	7.6875	7.6742	10.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2008	ZAAD On 16-March-09			Currency Future	7.6900	7.6742	7.6875	7.6742	10.00
11/07/2008	ZAAD On 16-March-09			Currency Future	7.6900	7.6742	7.6875	7.6742	10.00
11/07/2008	ZAAD On 15-September-08			Currency Future	7.5100	7.4960	7.5056	7.4960	140.00
11/07/2008	ZAAD On 15-September-08			Currency Future	7.5100	7.4960	7.5056	7.4960	140.00
11/07/2008	ZAAD On 15-September-08			Currency Future	7.5100	7.4960	7.5056	7.4960	140.00
11/07/2008	ZAAD On 15-September-08			Currency Future	7.5100	7.4960	7.5056	7.4960	140.00
11/07/2008	ZAAD On 15-September-08			Currency Future	7.5100	7.4960	7.5056	7.4960	140.00
11/07/2008	ZAAD On 15-September-08			Currency Future	7.5100	7.4960	7.5056	7.4960	140.00
11/07/2008	ZAAD On 15-September-08			Currency Future	7.5100	7.4960	7.5056	7.4960	140.00
11/07/2008	ZAAD On 12-December-08			Currency Future	7.6000	7.5863	7.5971	7.5863	2465.00
11/07/2008	ZAAD On 12-December-08			Currency Future	7.6000	7.5863	7.5971	7.5863	2465.00
11/07/2008	ZAAD On 12-December-08			Currency Future	7.6000	7.5863	7.5971	7.5863	2465.00
11/07/2008	ZAAD On 12-December-08			Currency Future	7.6000	7.5863	7.5971	7.5863	2465.00
11/07/2008	ZAAD On 12-December-08			Currency Future	7.6000	7.5863	7.5971	7.5863	2465.00
11/07/2008	ZAAD On 12-December-08			Currency Future	7.6000	7.5863	7.5971	7.5863	2465.00
11/07/2008	ZAAD On 12-December-08			Currency Future	7.6000	7.5863	7.5971	7.5863	2465.00