



Derivatives Monthly Statistics Report

For February 2008

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2008	\$ / R On 17-March-08			Currency Future	7.4700	7.5354	7.4700	7.5354	78,047.00
01/02/2008	\$ / R On 13-June-08			Currency Future	7.6300	7.7394	7.6301	7.7394	37,004.00
01/02/2008	\$ / R On 15-September-08			Currency Future	7.7900	7.9085	7.7949	7.9085	9,300.00
01/02/2008	£ / R On 17-March-08			Currency Future	14.6900	14.9398	14.6865	14.9398	1,197.00
01/02/2008	£ / R On 13-June-08			Currency Future	14.9100	15.2516	14.9122	15.2516	1,390.00
01/02/2008	£ / R On 15-September-08			Currency Future	15.1400	15.4901	15.1409	15.4901	319.00
01/02/2008	€ / R On 17-March-08			Currency Future	11.0700	11.1709	11.0727	11.1709	3,752.00
01/02/2008	€ / R On 13-June-08			Currency Future	11.2700	11.4349	11.2724	11.4349	3,881.00
01/02/2008	€ / R On 15-September-08			Currency Future	11.4800	11.6432	11.4750	11.6432	7,945.00
01/02/2008	ALBI On 07-February-08			Index Future	258.1800	257.3660	258.1770	257.3660	594.00
01/02/2008	ALBI On 02-May-08			Index Future	264.5600	264.0720	264.5610	264.0720	0.00
01/02/2008	ALBI On 07-August-08			Index Future	272.5100	271.9820	272.5090	271.9820	0.00
01/02/2008	ALBI On 06-November-08			Index Future	279.9500	279.4080	279.9510	279.4080	0.00
01/02/2008	ALBI On 07-February-08	254.00	Call	Index Future	41799	33855	41799	33855	0.00
01/02/2008	ALBI On 07-February-08	254.00	Put	Index Future	29	195	29	195	0.00
01/02/2008	ALBI On 02-May-08	265.00	Call	Index Future	24234	22109	24234	22109	0.00
01/02/2008	ALBI On 02-May-08	265.00	Put	Index Future	28624	31389	28624	31389	0.00
01/02/2008	ALBI On 07-August-08	265.00	Call	Index Future	87123	83095	87123	83095	0.00
01/02/2008	ALBI On 07-August-08	265.00	Put	Index Future	12033	13275	12033	13275	0.00
01/02/2008	ALBI On 06-November-08	265.00	Call	Index Future	155463	150643	155463	150643	0.00
01/02/2008	ALBI On 06-November-08	265.00	Put	Index Future	5953	6563	5953	6563	0.00
01/02/2008	CRD1 On 07-February-08			Index Future	111.7500	111.4440	111.7480	111.4440	0.00
01/02/2008	CRD1 On 02-May-08			Index Future	114.6000	114.2880	114.5990	114.2880	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
01/02/2008	CRD1 On 07-August-08			Index Future	119.8200	119.6110	119.8180	119.6110	0.00
01/02/2008	CRD1 On 06-November-08			Index Future	121.2300	120.9020	121.2320	120.9020	8.00
01/02/2008	GOVI On 07-February-08			jGovi	259.9700	259.1660	259.9730	259.1660	7.00
01/02/2008	GOVI On 02-May-08			jGovi	267.0700	266.2440	267.0730	266.2440	2.00
01/02/2008	GOVI On 07-August-08			jGovi	274.4300	273.5730	274.4250	273.5730	0.00
01/02/2008	GOVI On 06-November-08			jGovi	282.0400	281.1595	282.0360	281.1595	60.00
01/02/2008	GOVI On 07-February-08	265.00	Call	jGovi	0	0	0	0	0.00
01/02/2008	GOVI On 07-February-08	265.00	Put	jGovi	50270	58340	50270	58340	0.00
01/02/2008	GOVI On 02-May-08	264.00	Call	jGovi	44603	39265	44603	39265	0.00
01/02/2008	GOVI On 02-May-08	264.00	Put	jGovi	13873	16825	13873	16825	0.00
01/02/2008	GOVI On 07-August-08	274.00	Call	jGovi	41415	37198	41415	37198	0.00
01/02/2008	GOVI On 07-August-08	274.00	Put	jGovi	37165	41468	37165	41468	0.00
01/02/2008	GOVI On 06-November-08	274.00	Call	jGovi	98888	92464	98888	92464	0.00
01/02/2008	GOVI On 06-November-08	274.00	Put	jGovi	18528	20869	18528	20869	0.00
01/02/2008	ILBI On 07-February-08			Index Future	299.2300	299.5510	299.2320	299.5510	0.00
01/02/2008	J153 On 31-August-10			jSwap	10.4000	10.4210	0.0760	0.0766	0.00
01/02/2008	J157 On 15-September-15			jSwap	9.7600	9.7510	0.0290	0.0283	0.00
01/02/2008	J186 On 21-December-26			jSwap	9.0800	8.9670	0.1403	0.1310	0.00
01/02/2008	J201 On 22-December-14			jSwap	9.7700	9.7580	0.1137	0.1130	0.00
01/02/2008	J203 On 15-September-17			jSwap	9.6900	9.6680	0.1428	0.1413	0.00
01/02/2008	J204 On 21-December-18			jSwap	9.6100	9.5780	0.1417	0.1399	0.00
01/02/2008	J207 On 15-January-20			jSwap	9.5000	9.4660	0.1057	0.1033	0.00
01/02/2008	JBAR On 21-December-05			jBar	11.1800	11.2920	11.1750	11.2920	0.00
01/02/2008	JFRA On 07-February-08			jFra	11.1900	11.3540	0.0271	0.0275	0.00
01/02/2008	JFRA On 05-February-09			jFra	10.2800	10.3360	0.0250	0.0251	0.00
01/02/2008	JFRA On 02-May-08			jFra	11.1800	11.1850	0.0288	0.0289	0.00
01/02/2008	JFRA On 07-May-09			jFra	9.9800	10.0270	0.0243	0.0244	0.00
01/02/2008	JFRA On 07-August-08			jFra	10.9800	10.9560	0.0267	0.0266	0.00
01/02/2008	JFRA On 06-August-09			jFra	9.7200	9.7570	0.0237	0.0238	0.00
01/02/2008	JFRA On 06-November-08			jFra	10.6100	10.6720	0.0258	0.0259	0.00
01/02/2008	JFRA On 05-November-09			jFra	9.4400	9.4820	0.0230	0.0231	0.00
01/02/2008	JFRA On 07-February-08	7.50	Call	Option on jFra	9177	9623	9177	9623	0.00
01/02/2008	JFRA On 07-February-08	7.50	Put	Option on jFra	233	278	233	278	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
01/02/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20411	20511	20411	20511	0.00
01/02/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	19742	19694	19742	19694	0.00
01/02/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	11188	11248	11188	11248	0.00
01/02/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	8799	8848	8799	8848	0.00
01/02/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	15205	15214	15205	15214	0.00
01/02/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	13434	13500	13434	13500	0.00
01/02/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24193	24261	24193	24261	0.00
01/02/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	24880	24853	24880	24853	0.00
01/02/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	17871	17978	17871	17978	0.00
01/02/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	16997	16953	16997	16953	0.00
01/02/2008	JN02 On 07-February-08			jNote	10.4600	10.5030	0.1855	0.1862	0.00
01/02/2008	JN02 On 02-May-08			jNote	10.2400	10.2630	0.1834	0.1839	0.00
01/02/2008	JN02 On 07-August-08			jNote	9.9700	9.9950	0.1778	0.1782	0.00
01/02/2008	JN02 On 07-February-08	9.00	Call	Option on jNote	25857	26653	25857	26653	0.00
01/02/2008	JN02 On 07-February-08	9.00	Put	Option on jNote	0	0	0	0	0.00
01/02/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	13088	13428	13088	13428	0.00
01/02/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	7307	7161	7307	7161	0.00
01/02/2008	JN05 On 07-February-08			jNote	9.7500	9.7420	0.3798	0.3794	0.00
01/02/2008	JN05 On 02-May-08			jNote	9.6400	9.6240	0.3769	0.3763	0.00
01/02/2008	JN05 On 07-August-08			jNote	9.5100	9.4940	0.3723	0.3716	0.00
01/02/2008	JN05 On 07-February-08	9.00	Call	Option on jNote	29249	28893	29249	28893	0.00
01/02/2008	JN05 On 07-February-08	9.00	Put	Option on jNote	0	0	0	0	0.00
01/02/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	13807	13451	13807	13451	0.00
01/02/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	6820	7145	6820	7145	0.00
01/02/2008	JN10 On 07-February-08			jNote	9.5000	9.4790	0.6041	0.6028	0.00
01/02/2008	JN10 On 02-May-08			jNote	9.4300	9.4000	0.6026	0.6012	0.00
01/02/2008	JN10 On 07-August-08			jNote	9.3500	9.3150	0.5994	0.5979	0.00
01/02/2008	JN10 On 07-February-08	9.00	Call	Option on jNote	32032	30461	32032	30461	0.00
01/02/2008	JN10 On 07-February-08	9.00	Put	Option on jNote	0	0	0	0	0.00
01/02/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	30376	28690	30376	28690	0.00
01/02/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	1450	1738	1450	1738	0.00
01/02/2008	JROD On 29-February-08			jRod	10.7100	10.7360	0.0075	0.0070	0.00
01/02/2008	JROD On 31-March-08			jRod	10.9300	11.0060	0.0080	0.0076	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
01/02/2008	JROD On 30-April-08			jRod	11.1700	11.2930	0.0084	0.0082	0.00
01/02/2008	JROD On 30-May-08			jRod	11.0300	11.1000	0.0156	0.0154	0.00
01/02/2008	JROD On 30-June-08			jRod	11.1700	11.2360	0.0161	0.0159	0.00
01/02/2008	JROD On 31-July-08			jRod	11.2800	11.3390	0.0165	0.0162	0.00
01/02/2008	OTH1 On 07-February-08			Index Future	249.6200	248.7770	249.6150	248.7770	0.00
01/02/2008	OTH1 On 02-May-08			Index Future	255.9800	255.1240	255.9840	255.1240	0.00
01/02/2008	OTH1 On 07-August-08			Index Future	263.3100	262.7730	263.3120	262.7730	0.00
01/02/2008	OTH1 On 06-November-08			Index Future	270.8000	269.8890	270.7990	269.8890	12.00
01/02/2008	R153 On 07-February-08			Bond Future	9.2100	9.2800	114.3388	114.1749	8,075.00
01/02/2008	R153 On 02-May-08			Bond Future	8.9700	9.0380	110.6496	110.4986	3,800.00
01/02/2008	R153 On 07-August-08			Bond Future	8.6800	8.7490	113.7825	113.6469	1,290.00
01/02/2008	R153 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2008	R153 On 07-February-08	8.25	Put	Option on Bond Future	2280	2444	2280	2444	0.00
01/02/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	617	544	617	544	0.00
01/02/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	548	626	548	626	0.00
01/02/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	564	510	564	510	0.00
01/02/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	912	993	912	993	0.00
01/02/2008	R153 On 07-February-08	8.00	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2008	R153 On 07-February-08	8.00	Put	Option on Bond Future	2884	3048	2884	3048	0.00
01/02/2008	R153 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2008	R153 On 07-February-08	7.75	Put	Option on Bond Future	3492	3656	3492	3656	0.00
01/02/2008	R157 On 07-February-08			Bond Future	8.6200	8.6970	132.3341	131.8215	9,681.00
01/02/2008	R157 On 02-May-08			Bond Future	8.4900	8.5670	128.9339	128.4300	620.00
01/02/2008	R157 On 07-August-08			Bond Future	8.3500	8.4290	132.6384	132.1456	2,500.00
01/02/2008	R157 On 07-February-08	8.50	Call	Option on Bond Future	163	88	163	88	0.00
01/02/2008	R157 On 07-February-08	8.50	Put	Option on Bond Future	917	1355	917	1355	250.00
01/02/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	1710	1472	1710	1472	0.00
01/02/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	1628	1894	1628	1894	2,000.00
01/02/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	1406	1240	1406	1240	0.00
01/02/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	3585	3912	3585	3912	0.00
01/02/2008	R157 On 07-February-08	8.25	Call	Option on Bond Future	5	3	5	3	250.00
01/02/2008	R157 On 07-February-08	8.25	Put	Option on Bond Future	2393	2902	2393	2902	0.00
01/02/2008	R157 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	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
01/02/2008	R157 On 07-February-08	7.75	Put	Option on Bond Future	5736	6249	5736	6249	0.00
01/02/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	2646	2335	2646	2335	0.00
01/02/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	999	1192	999	1192	0.00
01/02/2008	R157 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2008	R157 On 07-February-08	7.50	Put	Option on Bond Future	7454	7967	7454	7967	0.00
01/02/2008	R157 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2008	R157 On 07-February-08	7.25	Put	Option on Bond Future	9201	9714	9201	9714	0.00
01/02/2008	R186 On 07-February-08			Bond Future	8.4100	8.4470	121.1246	120.6954	0.00
01/02/2008	R186 On 02-May-08			Bond Future	8.3100	8.3640	124.4642	123.9246	0.00
01/02/2008	R186 On 07-August-08			Bond Future	8.2400	8.2780	122.6905	122.2573	220.00
01/02/2008	R186 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2008	R186 On 07-February-08	7.75	Put	Option on Bond Future	7399	7828	7399	7828	0.00
01/02/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	1384	1232	1384	1232	0.00
01/02/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	4858	5245	4858	5245	0.00
01/02/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	1936	1813	1936	1813	0.00
01/02/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	7414	7725	7414	7725	0.00
01/02/2008	R186 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2008	R186 On 07-February-08	7.50	Put	Option on Bond Future	10396	10825	10396	10825	0.00
01/02/2008	R186 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2008	R186 On 07-February-08	7.25	Put	Option on Bond Future	13499	13929	13499	13929	0.00
01/02/2008	R196 On 07-February-08			Bond Future	9.7300	10.1610	104.8114	104.3922	0.00
01/02/2008	R196 On 02-May-08			Bond Future	9.7100	9.7290	102.0574	102.0443	0.00
01/02/2008	R196 On 07-August-08			Bond Future	9.1400	9.1350	104.9307	104.9312	0.00
01/02/2008	R196 On 07-February-08	8.75	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2008	R196 On 07-February-08	8.75	Put	Option on Bond Future	960	1379	960	1379	0.00
01/02/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	57	55	57	55	0.00
01/02/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	606	618	606	618	0.00
01/02/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1403	1408	1403	1408	0.00
01/02/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1608	1612	1608	1612	0.00
01/02/2008	R196 On 07-February-08	8.50	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2008	R196 On 07-February-08	8.50	Put	Option on Bond Future	1207	1627	1207	1627	0.00
01/02/2008	R196 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2008	R196 On 07-February-08	8.25	Put	Option on Bond Future	1456	1875	1456	1875	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
01/02/2008	R201 On 07-February-08			Bond Future	8.6500	8.7250	101.7827	101.3749	0.00
01/02/2008	R201 On 02-May-08			Bond Future	8.5100	8.5890	104.4835	104.0826	0.00
01/02/2008	R201 On 07-August-08			Bond Future	8.3700	8.4450	103.0940	102.7019	0.00
01/02/2008	R201 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2008	R201 On 07-February-08	7.75	Put	Option on Bond Future	4709	5117	4709	5117	0.00
01/02/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	1287	1103	1287	1103	0.00
01/02/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	1332	1549	1332	1549	0.00
01/02/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	1063	934	1063	934	0.00
01/02/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	2876	3140	2876	3140	0.00
01/02/2008	R201 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2008	R201 On 07-February-08	7.50	Put	Option on Bond Future	6073	6481	6073	6481	0.00
01/02/2008	R201 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2008	R201 On 07-February-08	7.25	Put	Option on Bond Future	7460	7868	7460	7868	0.00
01/02/2008	R203 On 07-February-08			Bond Future	8.5100	8.5800	101.7061	101.2597	0.00
01/02/2008	R203 On 02-May-08			Bond Future	8.4000	8.4690	100.2184	99.7749	0.00
01/02/2008	R203 On 07-August-08			Bond Future	8.2800	8.3510	103.1548	102.7154	0.00
01/02/2008	R203 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2008	R203 On 07-February-08	7.50	Put	Option on Bond Future	6746	7193	6746	7193	0.00
01/02/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	927	769	927	769	0.00
01/02/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	1879	2165	1879	2165	0.00
01/02/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	372	299	372	299	0.00
01/02/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	3789	4155	3789	4155	0.00
01/02/2008	R204 On 07-February-08			Bond Future	8.5000	8.5730	97.6215	97.1446	3,331.00
01/02/2008	R204 On 02-May-08			Bond Future	8.4000	8.4710	100.2192	99.7440	0.00
01/02/2008	R204 On 07-August-08			Bond Future	8.3000	8.3650	99.0963	98.6238	0.00
01/02/2008	R204 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2008	R204 On 07-February-08	7.50	Put	Option on Bond Future	7191	7668	7191	7668	0.00
01/02/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	988	820	988	820	0.00
01/02/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	2024	2331	2024	2331	0.00
01/02/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	277	214	277	214	0.00
01/02/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	4061	4470	4061	4470	0.00
01/02/2008	R206 On 07-February-08			Bond Future	8.6900	8.7740	95.1290	94.7777	0.00
01/02/2008	R206 On 02-May-08			Bond Future	8.5500	8.6330	97.6431	97.2994	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
01/02/2008	R206 On 07-August-08			Bond Future	8.4000	8.4800	96.7035	96.3694	0.00
01/02/2008	R206 On 06-November-08			Bond Future	8.3200	8.3000	99.0028	99.0960	610.00
01/02/2008	R206 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2008	R206 On 07-February-08	7.75	Put	Option on Bond Future	4269	4620	4269	4620	0.00
01/02/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	438	349	438	349	0.00
01/02/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	1753	2008	1753	2008	0.00
01/02/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	710	612	710	612	0.00
01/02/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	2402	2638	2402	2638	0.00
01/02/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	1157	1197	1157	1197	0.00
01/02/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	2477	2423	2477	2423	0.00
01/02/2008	R207 On 07-February-08			Bond Future	8.5000	8.5650	91.3274	90.8431	0.00
01/02/2008	R207 On 02-May-08			Bond Future	8.4000	8.4730	93.7541	93.2703	0.00
01/02/2008	R207 On 07-August-08			Bond Future	8.3100	8.3750	92.8531	92.3709	0.00
01/02/2008	R207 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2008	R207 On 07-February-08	7.50	Put	Option on Bond Future	7274	7758	7274	7758	0.00
01/02/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	1003	832	1003	832	0.00
01/02/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	2072	2385	2072	2385	0.00
01/02/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	537	421	537	421	0.00
01/02/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	2677	3044	2677	3044	0.00
01/02/2008	R209 On 07-February-08			Bond Future	8.2000	8.2200	80.9924	80.8128	6,410.00
01/02/2008	R209 On 02-May-08			Bond Future	8.1300	8.1510	79.9917	79.8100	0.00
01/02/2008	R209 On 07-August-08			Bond Future	8.0600	8.0790	82.3582	82.1743	0.00
01/02/2008	R209 On 06-November-08			Bond Future	7.8900	8.0040	82.4693	81.3511	260.00
01/02/2008	R209 On 07-February-08	7.00	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2008	R209 On 07-February-08	7.00	Put	Option on Bond Future	12135	12314	12135	12314	0.00
01/02/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	772	735	772	735	0.00
01/02/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	4368	4513	4368	4513	0.00
01/02/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	263	235	263	235	0.00
01/02/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	3194	3350	3194	3350	0.00
01/02/2008	TRT1 On 07-February-08			Index Future	256.7000	255.9000	256.6970	255.9000	0.00
01/02/2008	TRT1 On 02-May-08			Index Future	263.2500	262.4290	263.2470	262.4290	0.00
01/02/2008	TRT1 On 07-August-08			Index Future	271.0100	270.4930	271.0120	270.4930	0.00
01/02/2008	TRT1 On 06-November-08			Index Future	278.4800	277.6160	278.4830	277.6160	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2008	\$ / R On 17-March-08			Currency Future	7.5000	7.4700	7.4962	7.4700	79,214.00
04/02/2008	\$ / R On 13-June-08			Currency Future	7.6700	7.6301	7.6654	7.6301	33,021.00
04/02/2008	\$ / R On 15-September-08			Currency Future	7.8300	7.7949	7.8266	7.7949	9,300.00
04/02/2008	£ / R On 17-March-08			Currency Future	14.7700	14.6865	14.7652	14.6865	1,197.00
04/02/2008	£ / R On 13-June-08			Currency Future	15.0100	14.9122	15.0105	14.9122	1,400.00
04/02/2008	£ / R On 15-September-08			Currency Future	15.2400	15.1409	15.2357	15.1409	319.00
04/02/2008	€ / R On 17-March-08			Currency Future	11.1000	11.0727	11.0953	11.0727	3,752.00
04/02/2008	€ / R On 13-June-08			Currency Future	11.3100	11.2724	11.3094	11.2724	3,891.00
04/02/2008	€ / R On 15-September-08			Currency Future	11.5100	11.4750	11.5091	11.4750	7,945.00
04/02/2008	ALBI On 07-February-08			Index Future	258.0300	258.1770	258.0290	258.1770	594.00
04/02/2008	ALBI On 02-May-08			Index Future	264.7300	264.5610	264.7260	264.5610	0.00
04/02/2008	ALBI On 07-August-08			Index Future	272.6600	272.5090	272.6550	272.5090	0.00
04/02/2008	ALBI On 06-November-08			Index Future	280.1200	279.9510	280.1160	279.9510	0.00
04/02/2008	ALBI On 07-February-08	254.00	Call	Index Future	40291	41799	40291	41799	0.00
04/02/2008	ALBI On 07-February-08	254.00	Put	Index Future	1	29	1	29	0.00
04/02/2008	ALBI On 02-May-08	265.00	Call	Index Future	24594	24234	24594	24234	0.00
04/02/2008	ALBI On 02-May-08	265.00	Put	Index Future	27334	28624	27334	28624	0.00
04/02/2008	ALBI On 07-August-08	265.00	Call	Index Future	88051	87123	88051	87123	0.00
04/02/2008	ALBI On 07-August-08	265.00	Put	Index Future	11501	12033	11501	12033	0.00
04/02/2008	ALBI On 06-November-08	265.00	Call	Index Future	156835	155463	156835	155463	0.00
04/02/2008	ALBI On 06-November-08	265.00	Put	Index Future	5675	5953	5675	5953	0.00
04/02/2008	CRD1 On 07-February-08			Index Future	111.7400	111.7480	111.7360	111.7480	0.00
04/02/2008	CRD1 On 02-May-08			Index Future	114.8600	114.5990	114.8560	114.5990	0.00
04/02/2008	CRD1 On 07-August-08			Index Future	119.9100	119.8180	119.9050	119.8180	0.00
04/02/2008	CRD1 On 06-November-08			Index Future	121.2200	121.2320	121.2190	121.2320	8.00
04/02/2008	GOVI On 07-February-08			jGovi	259.7100	259.9730	259.7140	259.9730	7.00
04/02/2008	GOVI On 02-May-08			jGovi	266.8100	267.0730	266.8065	267.0730	2.00
04/02/2008	GOVI On 07-August-08			jGovi	274.1500	274.4250	274.1520	274.4250	0.00
04/02/2008	GOVI On 06-November-08			jGovi	281.7600	282.0360	281.7570	282.0360	60.00
04/02/2008	GOVI On 07-February-08	265.00	Call	jGovi	0	0	0	0	0.00
04/02/2008	GOVI On 07-February-08	265.00	Put	jGovi	52860	50270	52860	50270	0.00
04/02/2008	GOVI On 02-May-08	264.00	Call	jGovi	42401	44603	42401	44603	0.00
04/02/2008	GOVI On 02-May-08	264.00	Put	jGovi	14336	13873	14336	13873	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
04/02/2008	GOVI On 07-August-08	274.00	Call	jGovi	39684	41415	39684	41415	0.00
04/02/2008	GOVI On 07-August-08	274.00	Put	jGovi	38164	37165	38164	37165	0.00
04/02/2008	GOVI On 06-November-08	274.00	Call	jGovi	96586	98888	96586	98888	0.00
04/02/2008	GOVI On 06-November-08	274.00	Put	jGovi	19016	18528	19016	18528	0.00
04/02/2008	ILBI On 07-February-08			Index Future	299.5500	299.2320	299.5510	299.2320	0.00
04/02/2008	ILBI On 02-May-08			Index Future	307.3900	0.0000	307.3880	0.0000	0.00
04/02/2008	J153 On 31-August-10			jSwap	10.4000	10.3970	0.0761	0.0760	0.00
04/02/2008	J157 On 15-September-15			jSwap	9.7100	9.7630	0.0260	0.0290	0.00
04/02/2008	J186 On 21-December-26			jSwap	9.0400	9.0770	0.1376	0.1403	0.00
04/02/2008	J201 On 22-December-14			jSwap	9.7300	9.7710	0.1118	0.1137	0.00
04/02/2008	J203 On 15-September-17			jSwap	9.6200	9.6920	0.1386	0.1428	0.00
04/02/2008	J204 On 21-December-18			jSwap	9.5300	9.6050	0.1369	0.1417	0.00
04/02/2008	J207 On 15-January-20			jSwap	9.4200	9.5010	0.1006	0.1057	0.00
04/02/2008	JBAR On 21-December-05			jBar	11.1800	11.1750	11.1750	11.1750	0.00
04/02/2008	JFRA On 07-February-08			jFra	11.2000	11.1870	0.0272	0.0271	0.00
04/02/2008	JFRA On 05-February-09			jFra	10.2800	10.2750	0.0250	0.0250	0.00
04/02/2008	JFRA On 02-May-08			jFra	11.1800	11.1750	0.0288	0.0288	0.00
04/02/2008	JFRA On 07-May-09			jFra	9.9800	9.9830	0.0243	0.0243	0.00
04/02/2008	JFRA On 07-August-08			jFra	10.9900	10.9800	0.0267	0.0267	0.00
04/02/2008	JFRA On 06-August-09			jFra	9.7000	9.7180	0.0236	0.0237	0.00
04/02/2008	JFRA On 06-November-08			jFra	10.6100	10.6100	0.0258	0.0258	0.00
04/02/2008	JFRA On 05-November-09			jFra	9.4200	9.4390	0.0229	0.0230	0.00
04/02/2008	JFRA On 07-February-08	7.50	Call	Option on jFra	9008	9177	9008	9177	0.00
04/02/2008	JFRA On 07-February-08	7.50	Put	Option on jFra	40	233	40	233	0.00
04/02/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20331	20411	20331	20411	0.00
04/02/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	19658	19742	19658	19742	0.00
04/02/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	11017	11188	11017	11188	0.00
04/02/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	8640	8799	8640	8799	0.00
04/02/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	15099	15205	15099	15205	0.00
04/02/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	13312	13434	13312	13434	0.00
04/02/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24109	24193	24109	24193	0.00
04/02/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	24832	24880	24832	24880	0.00
04/02/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	17775	17871	17775	17871	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
04/02/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	16905	16997	16905	16997	0.00
04/02/2008	JN02 On 07-February-08			jNote	10.4500	10.4580	0.1854	0.1855	0.00
04/02/2008	JN02 On 02-May-08			jNote	10.2300	10.2350	0.1834	0.1834	0.00
04/02/2008	JN02 On 07-August-08			jNote	9.9600	9.9690	0.1777	0.1778	0.00
04/02/2008	JN02 On 07-February-08	9.00	Call	Option on jNote	25747	25857	25747	25857	0.00
04/02/2008	JN02 On 07-February-08	9.00	Put	Option on jNote	0	0	0	0	0.00
04/02/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	12889	13088	12889	13088	0.00
04/02/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	7173	7307	7173	7307	0.00
04/02/2008	JN05 On 07-February-08			jNote	9.7200	9.7510	0.3788	0.3798	0.00
04/02/2008	JN05 On 02-May-08			jNote	9.6100	9.6410	0.3758	0.3769	0.00
04/02/2008	JN05 On 07-August-08			jNote	9.4700	9.5130	0.3710	0.3723	0.00
04/02/2008	JN05 On 07-February-08	9.00	Call	Option on jNote	28017	29249	28017	29249	0.00
04/02/2008	JN05 On 07-February-08	9.00	Put	Option on jNote	0	0	0	0	0.00
04/02/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	12826	13807	12826	13807	0.00
04/02/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	7218	6820	7218	6820	0.00
04/02/2008	JN10 On 07-February-08			jNote	9.4300	9.5040	0.6006	0.6041	0.00
04/02/2008	JN10 On 02-May-08			jNote	9.3500	9.4310	0.5990	0.6026	0.00
04/02/2008	JN10 On 07-August-08			jNote	9.2600	9.3470	0.5955	0.5994	0.00
04/02/2008	JN10 On 07-February-08	9.00	Call	Option on jNote	27324	32032	27324	32032	0.00
04/02/2008	JN10 On 07-February-08	9.00	Put	Option on jNote	0	0	0	0	0.00
04/02/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	25990	30376	25990	30376	0.00
04/02/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	2075	1450	2075	1450	0.00
04/02/2008	JROD On 29-February-08			jRod	10.7000	10.7110	0.0070	0.0075	0.00
04/02/2008	JROD On 31-March-08			jRod	10.9100	10.9270	0.0074	0.0080	0.00
04/02/2008	JROD On 30-April-08			jRod	11.1400	11.1650	0.0078	0.0084	0.00
04/02/2008	JROD On 30-May-08			jRod	11.0100	11.0280	0.0150	0.0156	0.00
04/02/2008	JROD On 30-June-08			jRod	11.1500	11.1680	0.0155	0.0161	0.00
04/02/2008	JROD On 31-July-08			jRod	11.2600	11.2810	0.0159	0.0165	0.00
04/02/2008	OTH1 On 07-February-08			Index Future	249.4200	249.6150	249.4240	249.6150	0.00
04/02/2008	OTH1 On 02-May-08			Index Future	255.7900	255.9840	255.7870	255.9840	0.00
04/02/2008	OTH1 On 07-August-08			Index Future	263.4600	263.3120	263.4590	263.3120	0.00
04/02/2008	OTH1 On 06-November-08			Index Future	270.5900	270.7990	270.5930	270.7990	12.00
04/02/2008	R153 On 07-February-08			Bond Future	9.2200	9.2100	114.3153	114.3388	8,075.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2008	R153 On 02-May-08			Bond Future	8.9800	8.9680	110.6280	110.6496	3,800.00
04/02/2008	R153 On 07-August-08			Bond Future	8.6900	8.6790	113.7632	113.7825	1,290.00
04/02/2008	R153 On 06-November-08			Bond Future	8.3200	0.0000	110.2383	0.0000	0.00
04/02/2008	R153 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
04/02/2008	R153 On 07-February-08	8.25	Put	Option on Bond Future	2303	2280	2303	2280	0.00
04/02/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	596	617	596	617	0.00
04/02/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	549	548	549	548	0.00
04/02/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	550	564	550	564	0.00
04/02/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	917	912	917	912	0.00
04/02/2008	R153 On 06-November-08	9.25	Call	Option on Bond Future	2801	0	2801	0	0.00
04/02/2008	R153 On 06-November-08	9.25	Put	Option on Bond Future	1206	0	1206	0	0.00
04/02/2008	R153 On 07-February-08	8.00	Call	Option on Bond Future	0	0	0	0	0.00
04/02/2008	R153 On 07-February-08	8.00	Put	Option on Bond Future	2907	2884	2907	2884	0.00
04/02/2008	R153 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
04/02/2008	R153 On 07-February-08	7.75	Put	Option on Bond Future	3515	3492	3515	3492	0.00
04/02/2008	R157 On 07-February-08			Bond Future	8.6400	8.6170	132.2057	132.3341	9,931.00
04/02/2008	R157 On 02-May-08			Bond Future	8.5100	8.4870	128.8077	128.9339	620.00
04/02/2008	R157 On 07-August-08			Bond Future	8.3700	8.3490	132.5150	132.6384	2,500.00
04/02/2008	R157 On 06-November-08			Bond Future	8.2200	0.0000	129.3393	0.0000	0.00
04/02/2008	R157 On 07-February-08	8.50	Call	Option on Bond Future	51	163	51	163	0.00
04/02/2008	R157 On 07-February-08	8.50	Put	Option on Bond Future	934	917	934	917	250.00
04/02/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	1618	1710	1618	1710	0.00
04/02/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	1662	1628	1662	1628	2,000.00
04/02/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	1344	1406	1344	1406	0.00
04/02/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	3647	3585	3647	3585	0.00
04/02/2008	R157 On 06-November-08	8.75	Call	Option on Bond Future	4153	0	4153	0	0.00
04/02/2008	R157 On 06-November-08	8.75	Put	Option on Bond Future	982	0	982	0	0.00
04/02/2008	R157 On 07-February-08	8.25	Call	Option on Bond Future	0	5	0	5	250.00
04/02/2008	R157 On 07-February-08	8.25	Put	Option on Bond Future	2516	2393	2516	2393	0.00
04/02/2008	R157 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
04/02/2008	R157 On 07-February-08	7.75	Put	Option on Bond Future	5865	5736	5865	5736	0.00
04/02/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	2537	2646	2537	2646	0.00
04/02/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	1017	999	1017	999	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
04/02/2008	R157 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
04/02/2008	R157 On 07-February-08	7.50	Put	Option on Bond Future	7582	7454	7582	7454	0.00
04/02/2008	R157 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
04/02/2008	R157 On 07-February-08	7.25	Put	Option on Bond Future	9329	9201	9329	9201	0.00
04/02/2008	R186 On 07-February-08			Bond Future	8.4300	8.4070	120.9097	121.1246	0.00
04/02/2008	R186 On 02-May-08			Bond Future	8.3400	8.3140	124.1400	124.4642	0.00
04/02/2008	R186 On 07-August-08			Bond Future	8.2600	8.2380	122.4736	122.6905	220.00
04/02/2008	R186 On 06-November-08			Bond Future	8.1700	0.0000	125.9580	0.0000	0.00
04/02/2008	R186 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
04/02/2008	R186 On 07-February-08	7.75	Put	Option on Bond Future	7614	7399	7614	7399	0.00
04/02/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	1243	1384	1243	1384	0.00
04/02/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	5041	4858	5041	4858	0.00
04/02/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	1841	1936	1841	1936	0.00
04/02/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	7536	7414	7536	7414	0.00
04/02/2008	R186 On 06-November-08	8.50	Call	Option on Bond Future	4383	0	4383	0	0.00
04/02/2008	R186 On 06-November-08	8.50	Put	Option on Bond Future	827	0	827	0	0.00
04/02/2008	R186 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
04/02/2008	R186 On 07-February-08	7.50	Put	Option on Bond Future	10611	10396	10611	10396	0.00
04/02/2008	R186 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
04/02/2008	R186 On 07-February-08	7.25	Put	Option on Bond Future	13714	13499	13714	13499	0.00
04/02/2008	R196 On 07-February-08			Bond Future	10.1100	9.7290	104.4464	104.8114	0.00
04/02/2008	R196 On 02-May-08			Bond Future	9.7000	9.7120	102.0651	102.0574	0.00
04/02/2008	R196 On 07-August-08			Bond Future	9.1400	9.1360	104.9307	104.9307	0.00
04/02/2008	R196 On 06-November-08			Bond Future	8.8900	0.0000	102.2833	0.0000	0.00
04/02/2008	R196 On 07-February-08	8.75	Call	Option on Bond Future	0	0	0	0	0.00
04/02/2008	R196 On 07-February-08	8.75	Put	Option on Bond Future	1325	960	1325	960	0.00
04/02/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	55	57	55	57	0.00
04/02/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	597	606	597	606	0.00
04/02/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1391	1403	1391	1403	0.00
04/02/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1596	1608	1596	1608	0.00
04/02/2008	R196 On 06-November-08	8.75	Call	Option on Bond Future	1753	0	1753	0	0.00
04/02/2008	R196 On 06-November-08	8.75	Put	Option on Bond Future	1796	0	1796	0	0.00
04/02/2008	R196 On 07-February-08	8.50	Call	Option on Bond Future	0	0	0	0	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
04/02/2008	R196 On 07-February-08	8.50	Put	Option on Bond Future	1572	1207	1572	1207	0.00
04/02/2008	R196 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
04/02/2008	R196 On 07-February-08	8.25	Put	Option on Bond Future	1821	1456	1821	1456	0.00
04/02/2008	R201 On 07-February-08			Bond Future	8.6700	8.6450	101.6806	101.7827	0.00
04/02/2008	R201 On 02-May-08			Bond Future	8.5300	8.5090	104.3831	104.4835	0.00
04/02/2008	R201 On 07-August-08			Bond Future	8.3900	8.3650	102.9958	103.0940	0.00
04/02/2008	R201 On 06-November-08			Bond Future	8.2200	0.0000	105.9049	0.0000	0.00
04/02/2008	R201 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
04/02/2008	R201 On 07-February-08	7.75	Put	Option on Bond Future	4811	4709	4811	4709	0.00
04/02/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	1215	1287	1215	1287	0.00
04/02/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	1361	1332	1361	1332	0.00
04/02/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	1015	1063	1015	1063	0.00
04/02/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	2926	2876	2926	2876	0.00
04/02/2008	R201 On 06-November-08	8.75	Call	Option on Bond Future	3334	0	3334	0	0.00
04/02/2008	R201 On 06-November-08	8.75	Put	Option on Bond Future	832	0	832	0	0.00
04/02/2008	R201 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
04/02/2008	R201 On 07-February-08	7.50	Put	Option on Bond Future	6176	6073	6176	6073	0.00
04/02/2008	R201 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
04/02/2008	R201 On 07-February-08	7.25	Put	Option on Bond Future	7562	7460	7562	7460	0.00
04/02/2008	R203 On 07-February-08			Bond Future	8.5300	8.5100	101.5783	101.7061	0.00
04/02/2008	R203 On 02-May-08			Bond Future	8.4200	8.3990	100.0914	100.2184	0.00
04/02/2008	R203 On 07-August-08			Bond Future	8.3000	8.2810	103.0290	103.1548	0.00
04/02/2008	R203 On 06-November-08			Bond Future	8.1700	0.0000	101.7532	0.0000	0.00
04/02/2008	R203 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
04/02/2008	R203 On 07-February-08	7.50	Put	Option on Bond Future	6874	6746	6874	6746	0.00
04/02/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	856	927	856	927	0.00
04/02/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	1936	1879	1936	1879	0.00
04/02/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	342	372	342	372	0.00
04/02/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	3884	3789	3884	3789	0.00
04/02/2008	R203 On 06-November-08	8.50	Call	Option on Bond Future	2930	0	2930	0	0.00
04/02/2008	R203 On 06-November-08	8.50	Put	Option on Bond Future	925	0	925	0	0.00
04/02/2008	R204 On 07-February-08			Bond Future	8.5200	8.5030	97.4849	97.6215	3,331.00
04/02/2008	R204 On 02-May-08			Bond Future	8.4200	8.4010	100.0831	100.2192	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
04/02/2008	R204 On 07-August-08			Bond Future	8.3200	8.2950	98.9610	99.0963	0.00
04/02/2008	R204 On 06-November-08			Bond Future	8.2000	0.0000	101.7620	0.0000	0.00
04/02/2008	R204 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
04/02/2008	R204 On 07-February-08	7.50	Put	Option on Bond Future	7327	7191	7327	7191	0.00
04/02/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	913	988	913	988	0.00
04/02/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	2084	2024	2084	2024	0.00
04/02/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	251	277	251	277	0.00
04/02/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	4169	4061	4169	4061	0.00
04/02/2008	R204 On 06-November-08	8.50	Call	Option on Bond Future	2925	0	2925	0	0.00
04/02/2008	R204 On 06-November-08	8.50	Put	Option on Bond Future	928	0	928	0	0.00
04/02/2008	R206 On 07-February-08			Bond Future	8.7100	8.6940	95.0410	95.1290	0.00
04/02/2008	R206 On 02-May-08			Bond Future	8.5700	8.5530	97.5570	97.6431	0.00
04/02/2008	R206 On 07-August-08			Bond Future	8.4200	8.4000	96.6199	96.7035	0.00
04/02/2008	R206 On 06-November-08			Bond Future	8.2400	8.3230	99.3398	99.0028	610.00
04/02/2008	R206 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
04/02/2008	R206 On 07-February-08	7.75	Put	Option on Bond Future	4357	4269	4357	4269	0.00
04/02/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	400	438	400	438	0.00
04/02/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	1801	1753	1801	1753	0.00
04/02/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	674	710	674	710	0.00
04/02/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	2450	2402	2450	2402	0.00
04/02/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	1284	1157	1284	1157	0.00
04/02/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	2267	2477	2267	2477	0.00
04/02/2008	R207 On 07-February-08			Bond Future	8.5200	8.4950	91.1886	91.3274	0.00
04/02/2008	R207 On 02-May-08			Bond Future	8.4200	8.4030	93.6155	93.7541	0.00
04/02/2008	R207 On 07-August-08			Bond Future	8.3300	8.3050	92.7150	92.8531	0.00
04/02/2008	R207 On 06-November-08			Bond Future	8.2200	0.0000	95.3440	0.0000	0.00
04/02/2008	R207 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
04/02/2008	R207 On 07-February-08	7.50	Put	Option on Bond Future	7413	7274	7413	7274	0.00
04/02/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	926	1003	926	1003	0.00
04/02/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	2134	2072	2134	2072	0.00
04/02/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	492	537	492	537	0.00
04/02/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	2771	2677	2771	2677	0.00
04/02/2008	R207 On 06-November-08	8.50	Call	Option on Bond Future	2775	0	2775	0	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
04/02/2008	R207 On 06-November-08	8.50	Put	Option on Bond Future	852	0	852	0	0.00
04/02/2008	R209 On 07-February-08			Bond Future	8.2100	8.2000	80.9025	80.9924	6,410.00
04/02/2008	R209 On 02-May-08			Bond Future	8.1400	8.1310	79.9008	79.9917	0.00
04/02/2008	R209 On 07-August-08			Bond Future	8.0700	8.0590	82.2662	82.3582	0.00
04/02/2008	R209 On 06-November-08			Bond Future	7.9900	7.8850	81.4441	82.4693	260.00
04/02/2008	R209 On 07-February-08	7.00	Call	Option on Bond Future	0	0	0	0	0.00
04/02/2008	R209 On 07-February-08	7.00	Put	Option on Bond Future	12225	12135	12225	12135	0.00
04/02/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	722	772	722	772	0.00
04/02/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	4409	4368	4409	4368	0.00
04/02/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	242	263	242	263	0.00
04/02/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	3265	3194	3265	3194	0.00
04/02/2008	R209 On 06-November-08	7.75	Call	Option on Bond Future	561	0	561	0	0.00
04/02/2008	R209 On 06-November-08	7.75	Put	Option on Bond Future	2885	0	2885	0	0.00
04/02/2008	TRT1 On 07-February-08			Index Future	256.4500	256.6970	256.4460	256.6970	0.00
04/02/2008	TRT1 On 02-May-08			Index Future	262.9900	263.2470	262.9880	263.2470	0.00
04/02/2008	TRT1 On 07-August-08			Index Future	271.1600	271.0120	271.1570	271.0120	0.00
04/02/2008	TRT1 On 06-November-08			Index Future	278.2100	278.4830	278.2110	278.4830	400.00
05/02/2008	\$ / R On 17-March-08			Currency Future	7.6000	7.4962	7.5998	7.4962	79,353.00
05/02/2008	\$ / R On 13-June-08			Currency Future	7.7600	7.6654	7.7600	7.6654	31,971.00
05/02/2008	\$ / R On 15-September-08			Currency Future	7.9300	7.8266	7.9272	7.8266	10,338.00
05/02/2008	£ / R On 17-March-08			Currency Future	14.9000	14.7652	14.9024	14.7652	1,197.00
05/02/2008	£ / R On 13-June-08			Currency Future	15.1300	15.0105	15.1256	15.0105	1,450.00
05/02/2008	£ / R On 15-September-08			Currency Future	15.3600	15.2357	15.3571	15.2357	319.00
05/02/2008	€ / R On 17-March-08			Currency Future	11.1300	11.0953	11.1275	11.0953	3,752.00
05/02/2008	€ / R On 13-June-08			Currency Future	11.3300	11.3094	11.3251	11.3094	3,891.00
05/02/2008	€ / R On 15-September-08			Currency Future	11.5300	11.5091	11.5299	11.5091	8,655.00
05/02/2008	ALBI On 07-February-08			Index Future	257.1000	258.0290	257.0950	258.0290	594.00
05/02/2008	ALBI On 02-May-08			Index Future	263.6800	264.7260	263.6800	264.7260	0.00
05/02/2008	ALBI On 07-August-08			Index Future	271.6000	272.6550	271.5950	272.6550	0.00
05/02/2008	ALBI On 06-November-08			Index Future	279.0700	280.1160	279.0660	280.1160	0.00
05/02/2008	ALBI On 07-February-08	254.00	Call	Index Future	30951	40291	30951	40291	0.00
05/02/2008	ALBI On 07-February-08	254.00	Put	Index Future	1	1	1	1	0.00
05/02/2008	ALBI On 02-May-08	265.00	Call	Index Future	19679	24594	19679	24594	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2008	ALBI On 02-May-08	265.00	Put	Index Future	32879	27334	32879	27334	0.00
05/02/2008	ALBI On 07-August-08	265.00	Call	Index Future	79731	88051	79731	88051	0.00
05/02/2008	ALBI On 07-August-08	265.00	Put	Index Future	13781	11501	13781	11501	0.00
05/02/2008	ALBI On 06-November-08	265.00	Call	Index Future	147394	156835	147394	156835	0.00
05/02/2008	ALBI On 06-November-08	265.00	Put	Index Future	6734	5675	6734	5675	0.00
05/02/2008	CRD1 On 07-February-08			Index Future	111.4600	111.7360	111.4640	111.7360	0.00
05/02/2008	CRD1 On 02-May-08			Index Future	114.3100	114.8560	114.3080	114.8560	0.00
05/02/2008	CRD1 On 07-August-08			Index Future	119.5800	119.9050	119.5820	119.9050	0.00
05/02/2008	CRD1 On 06-November-08			Index Future	120.9300	121.2190	120.9250	121.2190	8.00
05/02/2008	GOVI On 07-February-08			jGovi	258.9800	259.7140	258.9770	259.7140	7.00
05/02/2008	GOVI On 02-May-08			jGovi	266.0500	266.8065	266.0490	266.8065	2.00
05/02/2008	GOVI On 07-August-08			jGovi	273.3800	274.1520	273.3750	274.1520	0.00
05/02/2008	GOVI On 06-November-08			jGovi	280.9600	281.7570	280.9580	281.7570	60.00
05/02/2008	GOVI On 07-February-08	265.00	Call	jGovi	0	0	0	0	0.00
05/02/2008	GOVI On 07-February-08	265.00	Put	jGovi	60230	52860	60230	52860	0.00
05/02/2008	GOVI On 02-May-08	264.00	Call	jGovi	37338	42401	37338	42401	0.00
05/02/2008	GOVI On 02-May-08	264.00	Put	jGovi	16848	14336	16848	14336	0.00
05/02/2008	GOVI On 07-August-08	274.00	Call	jGovi	35714	39684	35714	39684	0.00
05/02/2008	GOVI On 07-August-08	274.00	Put	jGovi	41964	38164	41964	38164	0.00
05/02/2008	GOVI On 06-November-08	274.00	Call	jGovi	90631	96586	90631	96586	0.00
05/02/2008	GOVI On 06-November-08	274.00	Put	jGovi	21051	19016	21051	19016	0.00
05/02/2008	ILBI On 07-February-08			Index Future	299.5900	299.5510	299.5870	299.5510	0.00
05/02/2008	ILBI On 02-May-08			Index Future	307.2900	307.3880	307.2900	307.3880	0.00
05/02/2008	J153 On 31-August-10			jSwap	10.4700	10.3950	0.0780	0.0761	0.00
05/02/2008	J157 On 15-September-15			jSwap	9.7700	9.7110	0.0295	0.0260	0.00
05/02/2008	J186 On 21-December-26			jSwap	9.0900	9.0390	0.1416	0.1376	0.00
05/02/2008	J201 On 22-December-14			jSwap	9.7900	9.7290	0.1148	0.1118	0.00
05/02/2008	J203 On 15-September-17			jSwap	9.6700	9.6220	0.1417	0.1386	0.00
05/02/2008	J204 On 21-December-18			jSwap	9.5800	9.5270	0.1403	0.1369	0.00
05/02/2008	J207 On 15-January-20			jSwap	9.4800	9.4230	0.1043	0.1006	0.00
05/02/2008	JBAR On 21-December-05			jBar	11.1500	11.1750	11.1500	11.1750	0.00
05/02/2008	JFRA On 07-February-08			jFra	11.1700	11.1980	0.0271	0.0272	0.00
05/02/2008	JFRA On 05-February-09			jFra	10.3900	10.2770	0.0252	0.0250	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2008	JFRA On 02-May-08			jFra	11.2000	11.1750	0.0289	0.0288	0.00
05/02/2008	JFRA On 07-May-09			jFra	10.0600	9.9830	0.0245	0.0243	0.00
05/02/2008	JFRA On 07-August-08			jFra	11.0400	10.9860	0.0268	0.0267	0.00
05/02/2008	JFRA On 06-August-09			jFra	9.8100	9.7030	0.0239	0.0236	0.00
05/02/2008	JFRA On 06-November-08			jFra	10.7100	10.6080	0.0260	0.0258	0.00
05/02/2008	JFRA On 05-November-09			jFra	9.5400	9.4210	0.0232	0.0229	0.00
05/02/2008	JFRA On 07-February-08	7.50	Call	Option on jFra	8908	9008	8908	9008	0.00
05/02/2008	JFRA On 07-February-08	7.50	Put	Option on jFra	10	40	10	40	0.00
05/02/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20434	20331	20434	20331	0.00
05/02/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	19499	19658	19499	19658	0.00
05/02/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	10994	11017	10994	11017	0.00
05/02/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	8556	8640	8556	8640	0.00
05/02/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	15122	15099	15122	15099	0.00
05/02/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	13215	13312	13215	13312	0.00
05/02/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24209	24109	24209	24109	0.00
05/02/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	24679	24832	24679	24832	0.00
05/02/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	17863	17775	17863	17775	0.00
05/02/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	16755	16905	16755	16905	0.00
05/02/2008	JN02 On 07-February-08			jNote	10.5200	10.4510	0.1865	0.1854	0.00
05/02/2008	JN02 On 02-May-08			jNote	10.3200	10.2320	0.1848	0.1834	0.00
05/02/2008	JN02 On 07-August-08			jNote	10.0700	9.9640	0.1794	0.1777	0.00
05/02/2008	JN02 On 07-February-08	9.00	Call	Option on jNote	26926	25747	26926	25747	0.00
05/02/2008	JN02 On 07-February-08	9.00	Put	Option on jNote	0	0	0	0	0.00
05/02/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	13781	12889	13781	12889	0.00
05/02/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	6490	7173	6490	7173	0.00
05/02/2008	JN05 On 07-February-08			jNote	9.8000	9.7190	0.3811	0.3788	0.00
05/02/2008	JN05 On 02-May-08			jNote	9.6900	9.6060	0.3783	0.3758	0.00
05/02/2008	JN05 On 07-August-08			jNote	9.5600	9.4740	0.3737	0.3710	0.00
05/02/2008	JN05 On 07-February-08	9.00	Call	Option on jNote	31038	28017	31038	28017	0.00
05/02/2008	JN05 On 07-February-08	9.00	Put	Option on jNote	0	0	0	0	0.00
05/02/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	14825	12826	14825	12826	0.00
05/02/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	5867	7218	5867	7218	0.00
05/02/2008	JN10 On 07-February-08			jNote	9.4800	9.4290	0.6022	0.6006	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2008	JN10 On 02-May-08			jNote	9.4100	9.3520	0.6007	0.5990	0.00
05/02/2008	JN10 On 07-August-08			jNote	9.3200	9.2640	0.5973	0.5955	0.00
05/02/2008	JN10 On 07-February-08	9.00	Call	Option on jNote	30427	27324	30427	27324	0.00
05/02/2008	JN10 On 07-February-08	9.00	Put	Option on jNote	0	0	0	0	0.00
05/02/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	28846	25990	28846	25990	0.00
05/02/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	1544	2075	1544	2075	0.00
05/02/2008	JROD On 29-February-08			jRod	10.6900	10.7000	0.0070	0.0070	0.00
05/02/2008	JROD On 31-March-08			jRod	10.8900	10.9050	0.0074	0.0074	0.00
05/02/2008	JROD On 30-April-08			jRod	11.1100	11.1360	0.0077	0.0078	0.00
05/02/2008	JROD On 30-May-08			jRod	11.0000	11.0110	0.0149	0.0150	0.00
05/02/2008	JROD On 30-June-08			jRod	11.1300	11.1470	0.0154	0.0155	0.00
05/02/2008	JROD On 31-July-08			jRod	11.2400	11.2550	0.0158	0.0159	0.00
05/02/2008	OTH1 On 07-February-08			Index Future	248.0500	249.4240	248.0480	249.4240	0.00
05/02/2008	OTH1 On 02-May-08			Index Future	254.3800	255.7870	254.3750	255.7870	0.00
05/02/2008	OTH1 On 07-August-08			Index Future	261.9900	263.4590	261.9920	263.4590	0.00
05/02/2008	OTH1 On 06-November-08			Index Future	269.1000	270.5930	269.1010	270.5930	12.00
05/02/2008	R153 On 07-February-08			Bond Future	9.2800	9.2200	114.1749	114.3153	68.00
05/02/2008	R153 On 02-May-08			Bond Future	9.0400	8.9780	110.4986	110.6280	8,015.00
05/02/2008	R153 On 07-August-08			Bond Future	8.7500	8.6890	113.6469	113.7632	1,290.00
05/02/2008	R153 On 06-November-08			Bond Future	8.3800	8.3180	110.1347	110.2383	0.00
05/02/2008	R153 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
05/02/2008	R153 On 07-February-08	8.25	Put	Option on Bond Future	2444	2303	2444	2303	0.00
05/02/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	528	596	528	596	0.00
05/02/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	610	549	610	549	0.00
05/02/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	500	550	500	550	0.00
05/02/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	984	917	984	917	0.00
05/02/2008	R153 On 06-November-08	9.25	Call	Option on Bond Future	2732	2801	2732	2801	0.00
05/02/2008	R153 On 06-November-08	9.25	Put	Option on Bond Future	1241	1206	1241	1206	0.00
05/02/2008	R153 On 07-February-08	8.00	Call	Option on Bond Future	0	0	0	0	0.00
05/02/2008	R153 On 07-February-08	8.00	Put	Option on Bond Future	3048	2907	3048	2907	0.00
05/02/2008	R153 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
05/02/2008	R153 On 07-February-08	7.75	Put	Option on Bond Future	3656	3515	3656	3515	0.00
05/02/2008	R157 On 07-February-08			Bond Future	8.7100	8.6370	131.7576	132.2057	1,303.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2008	R157 On 02-May-08			Bond Future	8.5800	8.5070	128.3673	128.8077	9,681.00
05/02/2008	R157 On 07-August-08			Bond Future	8.4400	8.3690	132.0842	132.5150	2,500.00
05/02/2008	R157 On 06-November-08			Bond Future	8.2900	8.2160	128.9175	129.3393	0.00
05/02/2008	R157 On 07-February-08	8.50	Call	Option on Bond Future	4	51	4	51	0.00
05/02/2008	R157 On 07-February-08	8.50	Put	Option on Bond Future	1335	934	1335	934	250.00
05/02/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	1397	1618	1397	1618	0.00
05/02/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	1882	1662	1882	1662	2,000.00
05/02/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	1192	1344	1192	1344	0.00
05/02/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	3926	3647	3926	3647	0.00
05/02/2008	R157 On 06-November-08	8.75	Call	Option on Bond Future	3850	4153	3850	4153	0.00
05/02/2008	R157 On 06-November-08	8.75	Put	Option on Bond Future	1100	982	1100	982	0.00
05/02/2008	R157 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	250.00
05/02/2008	R157 On 07-February-08	8.25	Put	Option on Bond Future	2964	2516	2964	2516	0.00
05/02/2008	R157 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
05/02/2008	R157 On 07-February-08	7.75	Put	Option on Bond Future	6313	5865	6313	5865	0.00
05/02/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	2251	2537	2251	2537	0.00
05/02/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	1171	1017	1171	1017	0.00
05/02/2008	R157 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
05/02/2008	R157 On 07-February-08	7.50	Put	Option on Bond Future	8031	7582	8031	7582	0.00
05/02/2008	R157 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
05/02/2008	R157 On 07-February-08	7.25	Put	Option on Bond Future	9778	9329	9778	9329	0.00
05/02/2008	R186 On 07-February-08			Bond Future	8.5100	8.4270	120.0559	120.9097	0.00
05/02/2008	R186 On 02-May-08			Bond Future	8.4200	8.3440	123.2819	124.1400	0.00
05/02/2008	R186 On 07-August-08			Bond Future	8.3400	8.2580	121.6118	122.4736	220.00
05/02/2008	R186 On 06-November-08			Bond Future	8.2500	8.1660	125.0918	125.9580	0.00
05/02/2008	R186 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
05/02/2008	R186 On 07-February-08	7.75	Put	Option on Bond Future	8468	7614	8468	7614	0.00
05/02/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	993	1243	993	1243	0.00
05/02/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	5649	5041	5649	5041	0.00
05/02/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	1584	1841	1584	1841	0.00
05/02/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	8141	7536	8141	7536	0.00
05/02/2008	R186 On 06-November-08	8.50	Call	Option on Bond Future	3750	4383	3750	4383	0.00
05/02/2008	R186 On 06-November-08	8.50	Put	Option on Bond Future	1061	827	1061	827	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2008	R186 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
05/02/2008	R186 On 07-February-08	7.50	Put	Option on Bond Future	11465	10611	11465	10611	0.00
05/02/2008	R186 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
05/02/2008	R186 On 07-February-08	7.25	Put	Option on Bond Future	14568	13714	14568	13714	0.00
05/02/2008	R196 On 07-February-08			Bond Future	10.1700	10.1050	104.3815	104.4464	0.00
05/02/2008	R196 On 02-May-08			Bond Future	9.8000	9.7020	101.9905	102.0651	0.00
05/02/2008	R196 On 07-August-08			Bond Future	9.3500	9.1360	104.8185	104.9307	0.00
05/02/2008	R196 On 06-November-08			Bond Future	9.1700	8.8940	102.2025	102.2833	0.00
05/02/2008	R196 On 07-February-08	8.75	Call	Option on Bond Future	0	0	0	0	0.00
05/02/2008	R196 On 07-February-08	8.75	Put	Option on Bond Future	1390	1325	1390	1325	0.00
05/02/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	43	55	43	55	0.00
05/02/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	659	597	659	597	0.00
05/02/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1334	1391	1334	1391	0.00
05/02/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1650	1596	1650	1596	0.00
05/02/2008	R196 On 06-November-08	8.75	Call	Option on Bond Future	1709	1753	1709	1753	0.00
05/02/2008	R196 On 06-November-08	8.75	Put	Option on Bond Future	1833	1796	1833	1796	0.00
05/02/2008	R196 On 07-February-08	8.50	Call	Option on Bond Future	0	0	0	0	0.00
05/02/2008	R196 On 07-February-08	8.50	Put	Option on Bond Future	1637	1572	1637	1572	0.00
05/02/2008	R196 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
05/02/2008	R196 On 07-February-08	8.25	Put	Option on Bond Future	1885	1821	1885	1821	0.00
05/02/2008	R201 On 07-February-08			Bond Future	8.7300	8.6650	101.3749	101.6806	0.00
05/02/2008	R201 On 02-May-08			Bond Future	8.5900	8.5290	104.0826	104.3831	0.00
05/02/2008	R201 On 07-August-08			Bond Future	8.4500	8.3850	102.7019	102.9958	0.00
05/02/2008	R201 On 06-November-08			Bond Future	8.2800	8.2210	105.6172	105.9049	0.00
05/02/2008	R201 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
05/02/2008	R201 On 07-February-08	7.75	Put	Option on Bond Future	5117	4811	5117	4811	0.00
05/02/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	1067	1215	1067	1215	0.00
05/02/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	1513	1361	1513	1361	0.00
05/02/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	913	1015	913	1015	0.00
05/02/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	3118	2926	3118	2926	0.00
05/02/2008	R201 On 06-November-08	8.75	Call	Option on Bond Future	3128	3334	3128	3334	0.00
05/02/2008	R201 On 06-November-08	8.75	Put	Option on Bond Future	914	832	914	832	0.00
05/02/2008	R201 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2008	R201 On 07-February-08	7.50	Put	Option on Bond Future	6481	6176	6481	6176	0.00
05/02/2008	R201 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
05/02/2008	R201 On 07-February-08	7.25	Put	Option on Bond Future	7868	7562	7868	7562	0.00
05/02/2008	R203 On 07-February-08			Bond Future	8.6000	8.5300	101.1326	101.5783	0.00
05/02/2008	R203 On 02-May-08			Bond Future	8.4900	8.4190	99.6486	100.0914	0.00
05/02/2008	R203 On 07-August-08			Bond Future	8.3700	8.3010	102.5903	103.0290	0.00
05/02/2008	R203 On 06-November-08			Bond Future	8.2400	8.1740	101.3183	101.7532	0.00
05/02/2008	R203 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
05/02/2008	R203 On 07-February-08	7.50	Put	Option on Bond Future	7320	6874	7320	6874	0.00
05/02/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	693	856	693	856	0.00
05/02/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	2215	1936	2215	1936	0.00
05/02/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	269	342	269	342	0.00
05/02/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	4250	3884	4250	3884	0.00
05/02/2008	R203 On 06-November-08	8.50	Call	Option on Bond Future	2637	2930	2637	2930	0.00
05/02/2008	R203 On 06-November-08	8.50	Put	Option on Bond Future	1067	925	1067	925	0.00
05/02/2008	R204 On 07-February-08			Bond Future	8.6000	8.5230	96.9411	97.4849	66.00
05/02/2008	R204 On 02-May-08			Bond Future	8.5000	8.4210	99.5413	100.0831	3,265.00
05/02/2008	R204 On 07-August-08			Bond Future	8.4000	8.3150	98.4222	98.9610	0.00
05/02/2008	R204 On 06-November-08			Bond Future	8.2800	8.1990	101.2259	101.7620	0.00
05/02/2008	R204 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
05/02/2008	R204 On 07-February-08	7.50	Put	Option on Bond Future	7871	7327	7871	7327	0.00
05/02/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	716	913	716	913	0.00
05/02/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	2430	2084	2430	2084	0.00
05/02/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	182	251	182	251	0.00
05/02/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	4639	4169	4639	4169	0.00
05/02/2008	R204 On 06-November-08	8.50	Call	Option on Bond Future	2567	2925	2567	2925	0.00
05/02/2008	R204 On 06-November-08	8.50	Put	Option on Bond Future	1106	928	1106	928	0.00
05/02/2008	R206 On 07-February-08			Bond Future	8.7600	8.7140	94.8215	95.0410	0.00
05/02/2008	R206 On 02-May-08			Bond Future	8.6200	8.5730	97.3423	97.5570	0.00
05/02/2008	R206 On 07-August-08			Bond Future	8.4700	8.4200	96.4111	96.6199	0.00
05/02/2008	R206 On 06-November-08			Bond Future	8.2900	8.2400	99.1366	99.3398	610.00
05/02/2008	R206 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
05/02/2008	R206 On 07-February-08	7.75	Put	Option on Bond Future	4576	4357	4576	4357	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	339	400	339	400	0.00
05/02/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	1955	1801	1955	1801	0.00
05/02/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	608	674	608	674	0.00
05/02/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	2593	2450	2593	2450	0.00
05/02/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	1198	1284	1198	1284	0.00
05/02/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	2384	2267	2384	2267	0.00
05/02/2008	R207 On 07-February-08			Bond Future	8.6000	8.5150	90.6366	91.1886	0.00
05/02/2008	R207 On 02-May-08			Bond Future	8.5000	8.4230	93.0640	93.6155	0.00
05/02/2008	R207 On 07-August-08			Bond Future	8.4100	8.3250	92.1652	92.7150	0.00
05/02/2008	R207 On 06-November-08			Bond Future	8.3000	8.2170	94.7951	95.3440	0.00
05/02/2008	R207 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
05/02/2008	R207 On 07-February-08	7.50	Put	Option on Bond Future	7965	7413	7965	7413	0.00
05/02/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	727	926	727	926	0.00
05/02/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	2486	2134	2486	2134	0.00
05/02/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	364	492	364	492	0.00
05/02/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	3193	2771	3193	2771	0.00
05/02/2008	R207 On 06-November-08	8.50	Call	Option on Bond Future	2407	2775	2407	2775	0.00
05/02/2008	R207 On 06-November-08	8.50	Put	Option on Bond Future	1034	852	1034	852	0.00
05/02/2008	R209 On 07-February-08			Bond Future	8.3000	8.2100	80.1010	80.9025	0.00
05/02/2008	R209 On 02-May-08			Bond Future	8.2300	8.1410	79.0899	79.9008	6,410.00
05/02/2008	R209 On 07-August-08			Bond Future	8.1600	8.0690	81.4455	82.2662	0.00
05/02/2008	R209 On 06-November-08			Bond Future	8.0800	7.9940	80.6132	81.4441	260.00
05/02/2008	R209 On 07-February-08	7.00	Call	Option on Bond Future	0	0	0	0	0.00
05/02/2008	R209 On 07-February-08	7.00	Put	Option on Bond Future	13026	12225	13026	12225	0.00
05/02/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	533	722	533	722	0.00
05/02/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	5031	4409	5031	4409	0.00
05/02/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	135	242	135	242	0.00
05/02/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	3979	3265	3979	3265	0.00
05/02/2008	R209 On 06-November-08	7.75	Call	Option on Bond Future	368	561	368	561	0.00
05/02/2008	R209 On 06-November-08	7.75	Put	Option on Bond Future	3524	2885	3524	2885	0.00
05/02/2008	TRT1 On 07-February-08			Index Future	255.7000	256.4460	255.6990	256.4460	0.00
05/02/2008	TRT1 On 02-May-08			Index Future	262.2200	262.9880	262.2210	262.9880	0.00
05/02/2008	TRT1 On 07-August-08			Index Future	270.1700	271.1570	270.1670	271.1570	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2008	TRT1 On 06-November-08			Index Future	277.4000	278.2110	277.4010	278.2110	400.00
06/02/2008	\$ / R On 17-March-08			Currency Future	7.7500	7.5998	7.7450	7.5998	78,335.00
06/02/2008	\$ / R On 13-June-08			Currency Future	7.9100	7.7600	7.9108	7.7600	29,979.00
06/02/2008	\$ / R On 15-September-08			Currency Future	8.0800	7.9272	8.0831	7.9272	9,438.00
06/02/2008	£ / R On 17-March-08			Currency Future	15.1300	14.9024	15.1337	14.9024	1,197.00
06/02/2008	£ / R On 13-June-08			Currency Future	15.3600	15.1256	15.3614	15.1256	1,440.00
06/02/2008	£ / R On 15-September-08			Currency Future	15.6000	15.3571	15.5983	15.3571	319.00
06/02/2008	€ / R On 17-March-08			Currency Future	11.3200	11.1275	11.3192	11.1275	3,752.00
06/02/2008	€ / R On 13-June-08			Currency Future	11.5200	11.3251	11.5221	11.3251	3,881.00
06/02/2008	€ / R On 15-September-08			Currency Future	11.7300	11.5299	11.7309	11.5299	8,905.00
06/02/2008	ALBI On 07-February-08			Index Future	255.7600	257.0950	255.7620	257.0950	594.00
06/02/2008	ALBI On 02-May-08			Index Future	262.3100	263.6800	262.3080	263.6800	0.00
06/02/2008	ALBI On 07-August-08			Index Future	270.2100	271.5950	270.2070	271.5950	0.00
06/02/2008	ALBI On 06-November-08			Index Future	277.6900	279.0660	277.6880	279.0660	0.00
06/02/2008	ALBI On 07-February-08	254.00	Call	Index Future	17629	30951	17629	30951	0.00
06/02/2008	ALBI On 07-February-08	254.00	Put	Index Future	9	1	9	1	0.00
06/02/2008	ALBI On 02-May-08	265.00	Call	Index Future	14294	19679	14294	19679	0.00
06/02/2008	ALBI On 02-May-08	265.00	Put	Index Future	41214	32879	41214	32879	0.00
06/02/2008	ALBI On 07-August-08	265.00	Call	Index Future	69398	79731	69398	79731	0.00
06/02/2008	ALBI On 07-August-08	265.00	Put	Index Future	17328	13781	17328	13781	0.00
06/02/2008	ALBI On 06-November-08	265.00	Call	Index Future	135274	147394	135274	147394	0.00
06/02/2008	ALBI On 06-November-08	265.00	Put	Index Future	8394	6734	8394	6734	0.00
06/02/2008	CRD1 On 07-February-08			Index Future	111.0500	111.4640	111.0460	111.4640	0.00
06/02/2008	CRD1 On 02-May-08			Index Future	113.7900	114.3080	113.7870	114.3080	0.00
06/02/2008	CRD1 On 07-August-08			Index Future	119.1500	119.5820	119.1450	119.5820	0.00
06/02/2008	CRD1 On 06-November-08			Index Future	120.4700	120.9250	120.4730	120.9250	8.00
06/02/2008	GOVI On 07-February-08			jGovi	257.7200	258.9770	257.7230	258.9770	9.00
06/02/2008	GOVI On 02-May-08			jGovi	264.0900	266.0490	264.0850	266.0490	9.00
06/02/2008	GOVI On 07-August-08			jGovi	272.0500	273.3750	272.0540	273.3750	0.00
06/02/2008	GOVI On 06-November-08			jGovi	279.6000	280.9580	279.6030	280.9580	60.00
06/02/2008	GOVI On 07-February-08	265.00	Call	jGovi	0	0	0	0	0.00
06/02/2008	GOVI On 07-February-08	265.00	Put	jGovi	72770	60230	72770	60230	0.00
06/02/2008	GOVI On 02-May-08	264.00	Call	jGovi	25992	37338	25992	37338	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
06/02/2008	GOVI On 02-May-08	264.00	Put	jGovi	25142	16848	25142	16848	0.00
06/02/2008	GOVI On 07-August-08	274.00	Call	jGovi	29609	35714	29609	35714	0.00
06/02/2008	GOVI On 07-August-08	274.00	Put	jGovi	49069	41964	49069	41964	0.00
06/02/2008	GOVI On 06-November-08	274.00	Call	jGovi	80978	90631	80978	90631	0.00
06/02/2008	GOVI On 06-November-08	274.00	Put	jGovi	24948	21051	24948	21051	0.00
06/02/2008	ILBI On 07-February-08			Index Future	299.5100	299.5870	299.5140	299.5870	0.00
06/02/2008	ILBI On 02-May-08			Index Future	307.2000	307.2900	307.2040	307.2900	0.00
06/02/2008	J153 On 31-August-10			jSwap	10.5300	10.4700	0.0796	0.0780	0.00
06/02/2008	J157 On 15-September-15			jSwap	9.8400	9.7730	0.0332	0.0295	0.00
06/02/2008	J186 On 21-December-26			jSwap	9.1500	9.0890	0.1468	0.1416	0.00
06/02/2008	J201 On 22-December-14			jSwap	9.8600	9.7940	0.1181	0.1148	0.00
06/02/2008	J203 On 15-September-17			jSwap	9.7400	9.6740	0.1458	0.1417	0.00
06/02/2008	J204 On 21-December-18			jSwap	9.6400	9.5820	0.1438	0.1403	0.00
06/02/2008	J207 On 15-January-20			jSwap	9.5300	9.4800	0.1077	0.1043	0.00
06/02/2008	JBAR On 21-December-05			jBar	11.1400	11.1500	11.1420	11.1500	0.00
06/02/2008	JFRA On 07-February-08			jFra	11.1500	11.1690	0.0271	0.0271	0.00
06/02/2008	JFRA On 05-February-09			jFra	10.5100	10.3850	0.0255	0.0252	0.00
06/02/2008	JFRA On 02-May-08			jFra	11.2300	11.1980	0.0290	0.0289	0.00
06/02/2008	JFRA On 07-May-09			jFra	10.2000	10.0630	0.0248	0.0245	0.00
06/02/2008	JFRA On 07-August-08			jFra	11.1100	11.0360	0.0269	0.0268	0.00
06/02/2008	JFRA On 06-August-09			jFra	9.9300	9.8070	0.0242	0.0239	0.00
06/02/2008	JFRA On 06-November-08			jFra	10.8400	10.7060	0.0263	0.0260	0.00
06/02/2008	JFRA On 05-November-09			jFra	9.6300	9.5360	0.0235	0.0232	0.00
06/02/2008	JFRA On 07-February-08	7.50	Call	Option on jFra	8862	8908	8862	8908	0.00
06/02/2008	JFRA On 07-February-08	7.50	Put	Option on jFra	0	10	0	10	0.00
06/02/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20563	20434	20563	20434	0.00
06/02/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	19315	19499	19315	19499	0.00
06/02/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	10983	10994	10983	10994	0.00
06/02/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	8461	8556	8461	8556	0.00
06/02/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	15171	15122	15171	15122	0.00
06/02/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	13095	13215	13095	13215	0.00
06/02/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24333	24209	24333	24209	0.00
06/02/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	24501	24679	24501	24679	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
06/02/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	17993	17863	17993	17863	0.00
06/02/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	16563	16755	16563	16755	0.00
06/02/2008	JN02 On 07-February-08			jNote	10.6100	10.5190	0.1879	0.1865	0.00
06/02/2008	JN02 On 02-May-08			jNote	10.4100	10.3200	0.1863	0.1848	0.00
06/02/2008	JN02 On 07-August-08			jNote	10.1600	10.0710	0.1809	0.1794	0.00
06/02/2008	JN02 On 07-February-08	9.00	Call	Option on jNote	28447	26926	28447	26926	0.00
06/02/2008	JN02 On 07-February-08	9.00	Put	Option on jNote	0	0	0	0	0.00
06/02/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	14780	13781	14780	13781	0.00
06/02/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	5811	6490	5811	6490	0.00
06/02/2008	JN05 On 07-February-08			jNote	9.8700	9.7980	0.3834	0.3811	0.00
06/02/2008	JN05 On 02-May-08			jNote	9.7700	9.6920	0.3807	0.3783	0.00
06/02/2008	JN05 On 07-August-08			jNote	9.6500	9.5640	0.3762	0.3737	0.00
06/02/2008	JN05 On 07-February-08	9.00	Call	Option on jNote	33860	31038	33860	31038	0.00
06/02/2008	JN05 On 07-February-08	9.00	Put	Option on jNote	0	0	0	0	0.00
06/02/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	16860	14825	16860	14825	0.00
06/02/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	4759	5867	4759	5867	0.00
06/02/2008	JN10 On 07-February-08			jNote	9.5500	9.4790	0.6045	0.6022	0.00
06/02/2008	JN10 On 02-May-08			jNote	9.4700	9.4060	0.6029	0.6007	0.00
06/02/2008	JN10 On 07-August-08			jNote	9.3800	9.3190	0.5994	0.5973	0.00
06/02/2008	JN10 On 07-February-08	9.00	Call	Option on jNote	34512	30427	34512	30427	0.00
06/02/2008	JN10 On 07-February-08	9.00	Put	Option on jNote	0	0	0	0	0.00
06/02/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	32470	28846	32470	28846	0.00
06/02/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	1053	1544	1053	1544	0.00
06/02/2008	JROD On 29-February-08			jRod	10.6900	10.6940	0.0069	0.0070	0.00
06/02/2008	JROD On 31-March-08			jRod	10.8700	10.8880	0.0073	0.0074	0.00
06/02/2008	JROD On 30-April-08			jRod	11.0900	11.1090	0.0077	0.0077	0.00
06/02/2008	JROD On 30-May-08			jRod	10.9900	10.9950	0.0149	0.0149	0.00
06/02/2008	JROD On 30-June-08			jRod	11.1500	11.1320	0.0155	0.0154	0.00
06/02/2008	JROD On 31-July-08			jRod	11.2800	11.2430	0.0160	0.0158	0.00
06/02/2008	OTH1 On 07-February-08			Index Future	246.2600	248.0480	246.2600	248.0480	0.00
06/02/2008	OTH1 On 02-May-08			Index Future	252.3400	254.3750	252.3390	254.3750	0.00
06/02/2008	OTH1 On 07-August-08			Index Future	260.1000	261.9920	260.1040	261.9920	0.00
06/02/2008	OTH1 On 06-November-08			Index Future	267.1700	269.1010	267.1660	269.1010	12.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2008	R153 On 07-February-08			Bond Future	9.4100	9.2800	113.8715	114.1749	0.00
06/02/2008	R153 On 02-May-08			Bond Future	9.2700	9.0380	109.9934	110.4986	8,077.00
06/02/2008	R153 On 07-August-08			Bond Future	9.0700	8.7490	113.0315	113.6469	1,290.00
06/02/2008	R153 On 06-November-08			Bond Future	8.9200	8.3780	109.2079	110.1347	0.00
06/02/2008	R153 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
06/02/2008	R153 On 07-February-08	8.25	Put	Option on Bond Future	2747	2444	2747	2444	0.00
06/02/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	318	528	318	528	0.00
06/02/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	905	610	905	610	0.00
06/02/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	294	500	294	500	0.00
06/02/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	1393	984	1393	984	0.00
06/02/2008	R153 On 06-November-08	9.25	Call	Option on Bond Future	2178	2732	2178	2732	0.00
06/02/2008	R153 On 06-November-08	9.25	Put	Option on Bond Future	1614	1241	1614	1241	0.00
06/02/2008	R153 On 07-February-08	8.00	Call	Option on Bond Future	0	0	0	0	0.00
06/02/2008	R153 On 07-February-08	8.00	Put	Option on Bond Future	3351	3048	3351	3048	0.00
06/02/2008	R153 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
06/02/2008	R153 On 07-February-08	7.75	Put	Option on Bond Future	3959	3656	3959	3656	0.00
06/02/2008	R157 On 07-February-08			Bond Future	8.8300	8.7070	130.9753	131.7576	1,270.00
06/02/2008	R157 On 02-May-08			Bond Future	8.7600	8.5770	127.2439	128.3673	9,648.00
06/02/2008	R157 On 07-August-08			Bond Future	8.6700	8.4390	130.6701	132.0842	2,500.00
06/02/2008	R157 On 06-November-08			Bond Future	8.6100	8.2860	127.0007	128.9175	0.00
06/02/2008	R157 On 07-February-08	8.50	Call	Option on Bond Future	0	4	0	4	0.00
06/02/2008	R157 On 07-February-08	8.50	Put	Option on Bond Future	2113	1335	2113	1335	250.00
06/02/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	934	1397	934	1397	0.00
06/02/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	2542	1882	2542	1882	2,000.00
06/02/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	787	1192	787	1192	0.00
06/02/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	4935	3926	4935	3926	0.00
06/02/2008	R157 On 06-November-08	8.75	Call	Option on Bond Future	2629	3850	2629	3850	0.00
06/02/2008	R157 On 06-November-08	8.75	Put	Option on Bond Future	1796	1100	1796	1100	0.00
06/02/2008	R157 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	250.00
06/02/2008	R157 On 07-February-08	8.25	Put	Option on Bond Future	3746	2964	3746	2964	0.00
06/02/2008	R157 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
06/02/2008	R157 On 07-February-08	7.75	Put	Option on Bond Future	7095	6313	7095	6313	0.00
06/02/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	1617	2251	1617	2251	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
06/02/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	1661	1171	1661	1171	0.00
06/02/2008	R157 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
06/02/2008	R157 On 07-February-08	7.50	Put	Option on Bond Future	8813	8031	8813	8031	0.00
06/02/2008	R157 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
06/02/2008	R157 On 07-February-08	7.25	Put	Option on Bond Future	10560	9778	10560	9778	0.00
06/02/2008	R186 On 07-February-08			Bond Future	8.6300	8.5070	118.7611	120.0559	0.00
06/02/2008	R186 On 02-May-08			Bond Future	8.5700	8.4240	121.7186	123.2819	0.00
06/02/2008	R186 On 07-August-08			Bond Future	8.5100	8.3380	119.8424	121.6118	220.00
06/02/2008	R186 On 06-November-08			Bond Future	8.4500	8.2460	122.9349	125.0918	0.00
06/02/2008	R186 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
06/02/2008	R186 On 07-February-08	7.75	Put	Option on Bond Future	9762	8468	9762	8468	0.00
06/02/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	640	993	640	993	0.00
06/02/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	6860	5649	6860	5649	0.00
06/02/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	1145	1584	1145	1584	0.00
06/02/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	9472	8141	9472	8141	0.00
06/02/2008	R186 On 06-November-08	8.50	Call	Option on Bond Future	2397	3750	2397	3750	0.00
06/02/2008	R186 On 06-November-08	8.50	Put	Option on Bond Future	1864	1061	1864	1061	0.00
06/02/2008	R186 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
06/02/2008	R186 On 07-February-08	7.50	Put	Option on Bond Future	12759	11465	12759	11465	0.00
06/02/2008	R186 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
06/02/2008	R186 On 07-February-08	7.25	Put	Option on Bond Future	15863	14568	15863	14568	0.00
06/02/2008	R196 On 07-February-08			Bond Future	10.2500	10.1720	104.3032	104.3815	0.00
06/02/2008	R196 On 02-May-08			Bond Future	9.9100	9.7990	101.9077	101.9905	0.00
06/02/2008	R196 On 07-August-08			Bond Future	9.4700	9.3480	104.7531	104.8185	0.00
06/02/2008	R196 On 06-November-08			Bond Future	9.2900	9.1660	102.1653	102.2025	0.00
06/02/2008	R196 On 07-February-08	8.75	Call	Option on Bond Future	0	0	0	0	0.00
06/02/2008	R196 On 07-February-08	8.75	Put	Option on Bond Future	1468	1390	1468	1390	0.00
06/02/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	31	43	31	43	0.00
06/02/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	731	659	731	659	0.00
06/02/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1299	1334	1299	1334	0.00
06/02/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1681	1650	1681	1650	0.00
06/02/2008	R196 On 06-November-08	8.75	Call	Option on Bond Future	1688	1709	1688	1709	0.00
06/02/2008	R196 On 06-November-08	8.75	Put	Option on Bond Future	1849	1833	1849	1833	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
06/02/2008	R196 On 07-February-08	8.50	Call	Option on Bond Future	0	0	0	0	0.00
06/02/2008	R196 On 07-February-08	8.50	Put	Option on Bond Future	1716	1637	1716	1637	0.00
06/02/2008	R196 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
06/02/2008	R196 On 07-February-08	8.25	Put	Option on Bond Future	1964	1885	1964	1885	0.00
06/02/2008	R201 On 07-February-08			Bond Future	8.8400	8.7250	100.7923	101.3749	0.00
06/02/2008	R201 On 02-May-08			Bond Future	8.7400	8.5890	103.3214	104.0826	0.00
06/02/2008	R201 On 07-August-08			Bond Future	8.6200	8.4450	101.8314	102.7019	0.00
06/02/2008	R201 On 06-November-08			Bond Future	8.5200	8.2810	104.4905	105.6172	0.00
06/02/2008	R201 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
06/02/2008	R201 On 07-February-08	7.75	Put	Option on Bond Future	5699	5117	5699	5117	0.00
06/02/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	753	1067	753	1067	0.00
06/02/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	1960	1513	1960	1513	0.00
06/02/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	659	913	659	913	0.00
06/02/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	3735	3118	3735	3118	0.00
06/02/2008	R201 On 06-November-08	8.75	Call	Option on Bond Future	2392	3128	2392	3128	0.00
06/02/2008	R201 On 06-November-08	8.75	Put	Option on Bond Future	1305	914	1305	914	0.00
06/02/2008	R201 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
06/02/2008	R201 On 07-February-08	7.50	Put	Option on Bond Future	7064	6481	7064	6481	0.00
06/02/2008	R201 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
06/02/2008	R201 On 07-February-08	7.25	Put	Option on Bond Future	8451	7868	8451	7868	0.00
06/02/2008	R203 On 07-February-08			Bond Future	8.7300	8.6000	100.3120	101.1326	0.00
06/02/2008	R203 On 02-May-08			Bond Future	8.6500	8.4890	98.6400	99.6486	0.00
06/02/2008	R203 On 07-August-08			Bond Future	8.5500	8.3710	101.4614	102.5903	0.00
06/02/2008	R203 On 06-November-08			Bond Future	8.4700	8.2440	99.9123	101.3183	0.00
06/02/2008	R203 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
06/02/2008	R203 On 07-February-08	7.50	Put	Option on Bond Future	8140	7320	8140	7320	0.00
06/02/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	409	693	409	693	0.00
06/02/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	2941	2215	2941	2215	0.00
06/02/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	139	269	139	269	0.00
06/02/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	5248	4250	5248	4250	0.00
06/02/2008	R203 On 06-November-08	8.50	Call	Option on Bond Future	1808	2637	1808	2637	0.00
06/02/2008	R203 On 06-November-08	8.50	Put	Option on Bond Future	1644	1067	1644	1067	0.00
06/02/2008	R204 On 07-February-08			Bond Future	8.7300	8.6030	96.0863	96.9411	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
06/02/2008	R204 On 02-May-08			Bond Future	8.6600	8.5010	98.4761	99.5413	3,265.00
06/02/2008	R204 On 07-August-08			Bond Future	8.5800	8.3950	97.2044	98.4222	0.00
06/02/2008	R204 On 06-November-08			Bond Future	8.5100	8.2790	99.7123	101.2259	0.00
06/02/2008	R204 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
06/02/2008	R204 On 07-February-08	7.50	Put	Option on Bond Future	8726	7871	8726	7871	0.00
06/02/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	424	716	424	716	0.00
06/02/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	3203	2430	3203	2430	0.00
06/02/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	82	182	82	182	0.00
06/02/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	5757	4639	5757	4639	0.00
06/02/2008	R204 On 06-November-08	8.50	Call	Option on Bond Future	1698	2567	1698	2567	0.00
06/02/2008	R204 On 06-November-08	8.50	Put	Option on Bond Future	1750	1106	1750	1106	0.00
06/02/2008	R206 On 07-February-08			Bond Future	8.8900	8.7640	94.2713	94.8215	0.00
06/02/2008	R206 On 02-May-08			Bond Future	8.7900	8.6230	96.6379	97.3423	0.00
06/02/2008	R206 On 07-August-08			Bond Future	8.6600	8.4700	95.6189	96.4111	0.00
06/02/2008	R206 On 06-November-08			Bond Future	8.5400	8.2900	98.1122	99.1366	610.00
06/02/2008	R206 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
06/02/2008	R206 On 07-February-08	7.75	Put	Option on Bond Future	5127	4576	5127	4576	0.00
06/02/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	192	339	192	339	0.00
06/02/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	2513	1955	2513	1955	0.00
06/02/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	407	608	407	608	0.00
06/02/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	3183	2593	3183	2593	0.00
06/02/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	831	1198	831	1198	0.00
06/02/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	3042	2384	3042	2384	0.00
06/02/2008	R207 On 07-February-08			Bond Future	8.7200	8.5950	89.7829	90.6366	0.00
06/02/2008	R207 On 02-May-08			Bond Future	8.6600	8.5030	92.0149	93.0640	0.00
06/02/2008	R207 On 07-August-08			Bond Future	8.5800	8.4050	90.9641	92.1652	0.00
06/02/2008	R207 On 06-November-08			Bond Future	8.5200	8.2970	93.3142	94.7951	0.00
06/02/2008	R207 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
06/02/2008	R207 On 07-February-08	7.50	Put	Option on Bond Future	8818	7965	8818	7965	0.00
06/02/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	438	727	438	727	0.00
06/02/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	3246	2486	3246	2486	0.00
06/02/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	176	364	176	364	0.00
06/02/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	4205	3193	4205	3193	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
06/02/2008	R207 On 06-November-08	8.50	Call	Option on Bond Future	1561	2407	1561	2407	0.00
06/02/2008	R207 On 06-November-08	8.50	Put	Option on Bond Future	1668	1034	1668	1034	0.00
06/02/2008	R209 On 07-February-08			Bond Future	8.4200	8.3000	79.0532	80.1010	0.00
06/02/2008	R209 On 02-May-08			Bond Future	8.3700	8.2310	77.8728	79.0899	6,430.00
06/02/2008	R209 On 07-August-08			Bond Future	8.3100	8.1590	80.0993	81.4455	0.00
06/02/2008	R209 On 06-November-08			Bond Future	8.2600	8.0840	79.0191	80.6132	260.00
06/02/2008	R209 On 07-February-08	7.00	Call	Option on Bond Future	0	0	0	0	0.00
06/02/2008	R209 On 07-February-08	7.00	Put	Option on Bond Future	14074	13026	14074	13026	0.00
06/02/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	324	533	324	533	0.00
06/02/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	6039	5031	6039	5031	0.00
06/02/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	45	135	45	135	0.00
06/02/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	5234	3979	5234	3979	0.00
06/02/2008	R209 On 06-November-08	7.75	Call	Option on Bond Future	145	368	145	368	0.00
06/02/2008	R209 On 06-November-08	7.75	Put	Option on Bond Future	4894	3524	4894	3524	0.00
06/02/2008	TRT1 On 07-February-08			Index Future	254.4500	255.6990	254.4460	255.6990	0.00
06/02/2008	TRT1 On 02-May-08			Index Future	260.7300	262.2210	260.7270	262.2210	0.00
06/02/2008	TRT1 On 07-August-08			Index Future	268.8700	270.1670	268.8660	270.1670	0.00
06/02/2008	TRT1 On 06-November-08			Index Future	276.0500	277.4010	276.0470	277.4010	400.00
07/02/2008	\$ / R On 17-March-08			Currency Future	7.8700	7.7450	7.8726	7.7450	79,625.00
07/02/2008	\$ / R On 13-June-08			Currency Future	8.0400	7.9108	8.0421	7.9108	30,843.00
07/02/2008	\$ / R On 15-September-08			Currency Future	8.2200	8.0831	8.2189	8.0831	10,133.00
07/02/2008	£ / R On 17-March-08			Currency Future	15.2700	15.1337	15.2667	15.1337	1,197.00
07/02/2008	£ / R On 13-June-08			Currency Future	15.5000	15.3614	15.4972	15.3614	1,390.00
07/02/2008	£ / R On 15-September-08			Currency Future	15.7400	15.5983	15.7390	15.5983	484.00
07/02/2008	€ / R On 17-March-08			Currency Future	11.4200	11.3192	11.4198	11.3192	3,752.00
07/02/2008	€ / R On 13-June-08			Currency Future	11.6300	11.5221	11.6274	11.5221	3,881.00
07/02/2008	€ / R On 15-September-08			Currency Future	11.8400	11.7309	11.8440	11.7309	9,570.00
07/02/2008	ALBI On 07-February-08			Index Future	256.6800	255.7620	256.6800	255.7620	0.00
07/02/2008	ALBI On 02-May-08			Index Future	261.9600	262.3080	261.9570	262.3080	594.00
07/02/2008	ALBI On 07-August-08			Index Future	269.8600	270.2070	269.8600	270.2070	0.00
07/02/2008	ALBI On 06-November-08			Index Future	277.3300	277.6880	277.3320	277.6880	0.00
07/02/2008	ALBI On 07-February-08	254.00	Call	Index Future	26800	17629	26800	17629	0.00
07/02/2008	ALBI On 07-February-08	254.00	Put	Index Future	0	9	0	9	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
07/02/2008	ALBI On 02-May-08	265.00	Call	Index Future	12998	14294	12998	14294	0.00
07/02/2008	ALBI On 02-May-08	265.00	Put	Index Future	43428	41214	43428	41214	0.00
07/02/2008	ALBI On 07-August-08	265.00	Call	Index Future	66849	69398	66849	69398	0.00
07/02/2008	ALBI On 07-August-08	265.00	Put	Index Future	18249	17328	18249	17328	0.00
07/02/2008	ALBI On 06-November-08	265.00	Call	Index Future	132158	135274	132158	135274	0.00
07/02/2008	ALBI On 06-November-08	265.00	Put	Index Future	8838	8394	8838	8394	0.00
07/02/2008	CRD1 On 07-February-08			Index Future	110.0800	111.0460	110.0750	111.0460	0.00
07/02/2008	CRD1 On 02-May-08			Index Future	112.8200	113.7870	112.8180	113.7870	0.00
07/02/2008	CRD1 On 07-August-08			Index Future	118.9900	119.1450	118.9860	119.1450	0.00
07/02/2008	CRD1 On 06-November-08			Index Future	119.4200	120.4730	119.4190	120.4730	8.00
07/02/2008	GOVI On 07-February-08			jGovi	258.5400	257.7230	258.5430	257.7230	0.00
07/02/2008	GOVI On 02-May-08			jGovi	263.7400	264.0850	263.7370	264.0850	9.00
07/02/2008	GOVI On 07-August-08			jGovi	271.6300	272.0540	271.6320	272.0540	0.00
07/02/2008	GOVI On 06-November-08			jGovi	279.1700	279.6030	279.1700	279.6030	60.00
07/02/2008	GOVI On 07-February-08	265.00	Call	jGovi	0	0	0	0	0.00
07/02/2008	GOVI On 07-February-08	265.00	Put	jGovi	64570	72770	64570	72770	0.00
07/02/2008	GOVI On 02-May-08	264.00	Call	jGovi	24106	25992	24106	25992	0.00
07/02/2008	GOVI On 02-May-08	264.00	Put	jGovi	26736	25142	26736	25142	0.00
07/02/2008	GOVI On 07-August-08	274.00	Call	jGovi	27740	29609	27740	29609	0.00
07/02/2008	GOVI On 07-August-08	274.00	Put	jGovi	51420	49069	51420	49069	0.00
07/02/2008	GOVI On 06-November-08	274.00	Call	jGovi	77949	80978	77949	80978	0.00
07/02/2008	GOVI On 06-November-08	274.00	Put	jGovi	26249	24948	26249	24948	0.00
07/02/2008	ILBI On 07-February-08			Index Future	300.1000	299.5140	300.1040	299.5140	0.00
07/02/2008	ILBI On 02-May-08			Index Future	307.8100	307.2040	307.8060	307.2040	0.00
07/02/2008	J153 On 31-August-10			jSwap	10.5900	10.5330	0.0811	0.0796	0.00
07/02/2008	J157 On 15-September-15			jSwap	9.9000	9.8400	0.0365	0.0332	0.00
07/02/2008	J186 On 21-December-26			jSwap	9.2000	9.1530	0.1500	0.1468	0.00
07/02/2008	J201 On 22-December-14			jSwap	9.9300	9.8640	0.1212	0.1181	0.00
07/02/2008	J203 On 15-September-17			jSwap	9.7900	9.7420	0.1485	0.1458	0.00
07/02/2008	J204 On 21-December-18			jSwap	9.7000	9.6410	0.1476	0.1438	0.00
07/02/2008	J207 On 15-January-20			jSwap	9.6300	9.5330	0.1139	0.1077	0.00
07/02/2008	JBAR On 21-December-05			jBar	11.1400	11.1420	11.1420	11.1420	0.00
07/02/2008	JFRA On 07-February-08			jFra	11.1500	11.1530	0.0270	0.0271	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
07/02/2008	JFRA On 05-February-09			jFra	10.6300	10.5140	0.0258	0.0255	0.00
07/02/2008	JFRA On 02-May-08			jFra	11.2900	11.2300	0.0291	0.0290	0.00
07/02/2008	JFRA On 07-May-09			jFra	10.3000	10.2020	0.0250	0.0248	0.00
07/02/2008	JFRA On 07-August-08			jFra	11.1900	11.1060	0.0271	0.0269	0.00
07/02/2008	JFRA On 06-August-09			jFra	10.0000	9.9310	0.0243	0.0242	0.00
07/02/2008	JFRA On 06-November-08			jFra	10.9500	10.8390	0.0266	0.0263	0.00
07/02/2008	JFRA On 05-November-09			jFra	9.7500	9.6330	0.0237	0.0235	0.00
07/02/2008	JFRA On 07-February-08	7.50	Call	Option on jFra	8845	8862	8845	8862	0.00
07/02/2008	JFRA On 07-February-08	7.50	Put	Option on jFra	0	0	0	0	0.00
07/02/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20672	20563	20672	20563	0.00
07/02/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	19152	19315	19152	19315	0.00
07/02/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	11034	10983	11034	10983	0.00
07/02/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	8314	8461	8314	8461	0.00
07/02/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	15235	15171	15235	15171	0.00
07/02/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	12960	13095	12960	13095	0.00
07/02/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24387	24333	24387	24333	0.00
07/02/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	24399	24501	24399	24501	0.00
07/02/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	18094	17993	18094	17993	0.00
07/02/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	16403	16563	16403	16563	0.00
07/02/2008	JN02 On 07-February-08			jNote	10.6900	10.6060	0.1892	0.1879	0.00
07/02/2008	JN02 On 02-May-08			jNote	10.5000	10.4140	0.1876	0.1863	0.00
07/02/2008	JN02 On 07-August-08			jNote	10.2400	10.1640	0.1821	0.1809	0.00
07/02/2008	JN02 On 07-February-08	9.00	Call	Option on jNote	29866	28447	29866	28447	0.00
07/02/2008	JN02 On 07-February-08	9.00	Put	Option on jNote	0	0	0	0	0.00
07/02/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	15817	14780	15817	14780	0.00
07/02/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	5182	5811	5182	5811	0.00
07/02/2008	JN05 On 07-February-08			jNote	9.9300	9.8720	0.3851	0.3834	0.00
07/02/2008	JN05 On 02-May-08			jNote	9.8300	9.7730	0.3825	0.3807	0.00
07/02/2008	JN05 On 07-August-08			jNote	9.7100	9.6480	0.3780	0.3762	0.00
07/02/2008	JN05 On 07-February-08	9.00	Call	Option on jNote	36190	33860	36190	33860	0.00
07/02/2008	JN05 On 07-February-08	9.00	Put	Option on jNote	0	0	0	0	0.00
07/02/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	18671	16860	18671	16860	0.00
07/02/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	3942	4759	3942	4759	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
07/02/2008	JN10 On 07-February-08			jNote	9.6100	9.5450	0.6066	0.6045	0.00
07/02/2008	JN10 On 02-May-08			jNote	9.5300	9.4720	0.6049	0.6029	0.00
07/02/2008	JN10 On 07-August-08			jNote	9.4400	9.3840	0.6014	0.5994	0.00
07/02/2008	JN10 On 07-February-08	9.00	Call	Option on jNote	38194	34512	38194	34512	0.00
07/02/2008	JN10 On 07-February-08	9.00	Put	Option on jNote	0	0	0	0	0.00
07/02/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	35972	32470	35972	32470	0.00
07/02/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	714	1053	714	1053	0.00
07/02/2008	JROD On 29-February-08			jRod	10.6800	10.6880	0.0069	0.0069	0.00
07/02/2008	JROD On 31-March-08			jRod	10.8700	10.8720	0.0073	0.0073	0.00
07/02/2008	JROD On 30-April-08			jRod	11.0800	11.0910	0.0077	0.0077	0.00
07/02/2008	JROD On 30-May-08			jRod	10.9900	10.9930	0.0149	0.0149	0.00
07/02/2008	JROD On 30-June-08			jRod	11.1400	11.1470	0.0155	0.0155	0.00
07/02/2008	JROD On 31-July-08			jRod	11.2800	11.2790	0.0160	0.0160	0.00
07/02/2008	OTH1 On 07-February-08			Index Future	247.7600	246.2600	247.7570	246.2600	0.00
07/02/2008	OTH1 On 02-May-08			Index Future	252.3400	252.3390	252.3390	252.3390	0.00
07/02/2008	OTH1 On 07-August-08			Index Future	260.1200	260.1040	260.1170	260.1040	0.00
07/02/2008	OTH1 On 06-November-08			Index Future	267.1100	267.1660	267.1050	267.1660	12.00
07/02/2008	R153 On 07-February-08			Bond Future	9.3800	9.4100	113.9414	113.8715	0.00
07/02/2008	R153 On 02-May-08			Bond Future	9.3100	9.2730	109.9077	109.9934	8,078.00
07/02/2008	R153 On 07-August-08			Bond Future	9.1100	9.0680	112.9547	113.0315	1,290.00
07/02/2008	R153 On 06-November-08			Bond Future	8.9600	8.9180	109.1397	109.2079	0.00
07/02/2008	R153 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
07/02/2008	R153 On 07-February-08	8.25	Put	Option on Bond Future	2677	2747	2677	2747	0.00
07/02/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	287	318	287	318	0.00
07/02/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	960	905	960	905	0.00
07/02/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	272	294	272	294	0.00
07/02/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	1447	1393	1447	1393	0.00
07/02/2008	R153 On 06-November-08	9.25	Call	Option on Bond Future	2137	2178	2137	2178	0.00
07/02/2008	R153 On 06-November-08	9.25	Put	Option on Bond Future	1641	1614	1641	1614	0.00
07/02/2008	R153 On 07-February-08	8.00	Call	Option on Bond Future	0	0	0	0	0.00
07/02/2008	R153 On 07-February-08	8.00	Put	Option on Bond Future	3281	3351	3281	3351	0.00
07/02/2008	R153 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
07/02/2008	R153 On 07-February-08	7.75	Put	Option on Bond Future	3889	3959	3889	3959	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
07/02/2008	R157 On 07-February-08			Bond Future	8.7700	8.8300	131.3879	130.9753	0.00
07/02/2008	R157 On 02-May-08			Bond Future	8.7900	8.7570	127.0580	127.2439	9,935.00
07/02/2008	R157 On 07-August-08			Bond Future	8.7000	8.6710	130.4888	130.6701	2,500.00
07/02/2008	R157 On 06-November-08			Bond Future	8.6400	8.6080	126.8241	127.0007	0.00
07/02/2008	R157 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
07/02/2008	R157 On 07-February-08	8.50	Call	Option on Bond Future	0	0	0	0	0.00
07/02/2008	R157 On 07-February-08	8.50	Put	Option on Bond Future	1701	2113	1701	2113	0.00
07/02/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	1516	1617	1516	1617	0.00
07/02/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	1745	1661	1745	1661	0.00
07/02/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	739	787	739	787	0.00
07/02/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	5069	4935	5069	4935	0.00
07/02/2008	R157 On 06-November-08	8.75	Call	Option on Bond Future	2526	2629	2526	2629	0.00
07/02/2008	R157 On 06-November-08	8.75	Put	Option on Bond Future	1869	1796	1869	1796	0.00
07/02/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	861	934	861	934	0.00
07/02/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	2655	2542	2655	2542	2,000.00
07/02/2008	R157 On 07-February-08	8.25	Put	Option on Bond Future	3333	3746	3333	3746	0.00
07/02/2008	R157 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
07/02/2008	R157 On 07-February-08	7.75	Put	Option on Bond Future	6683	7095	6683	7095	0.00
07/02/2008	R157 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
07/02/2008	R157 On 07-February-08	7.50	Put	Option on Bond Future	8400	8813	8400	8813	0.00
07/02/2008	R157 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
07/02/2008	R157 On 07-February-08	7.25	Put	Option on Bond Future	10147	10560	10147	10560	0.00
07/02/2008	R186 On 07-February-08			Bond Future	8.5300	8.6300	119.8650	118.7611	0.00
07/02/2008	R186 On 02-May-08			Bond Future	8.5700	8.5720	121.7186	121.7186	0.00
07/02/2008	R186 On 07-August-08			Bond Future	8.5100	8.5050	119.8424	119.8424	220.00
07/02/2008	R186 On 06-November-08			Bond Future	8.4500	8.4490	122.9349	122.9349	0.00
07/02/2008	R186 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
07/02/2008	R186 On 07-February-08	7.75	Put	Option on Bond Future	8658	9762	8658	9762	0.00
07/02/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	630	640	630	640	0.00
07/02/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	6850	6860	6850	6860	0.00
07/02/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	1138	1145	1138	1145	0.00
07/02/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	9464	9472	9464	9472	0.00
07/02/2008	R186 On 06-November-08	8.50	Call	Option on Bond Future	2393	2397	2393	2397	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
07/02/2008	R186 On 06-November-08	8.50	Put	Option on Bond Future	1860	1864	1860	1864	0.00
07/02/2008	R186 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
07/02/2008	R186 On 07-February-08	7.50	Put	Option on Bond Future	11655	12759	11655	12759	0.00
07/02/2008	R186 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
07/02/2008	R186 On 07-February-08	7.25	Put	Option on Bond Future	14759	15863	14759	15863	0.00
07/02/2008	R196 On 07-February-08			Bond Future	10.3800	10.2530	104.1787	104.3032	0.00
07/02/2008	R196 On 02-May-08			Bond Future	10.0700	9.9070	101.7805	101.9077	0.00
07/02/2008	R196 On 07-August-08			Bond Future	9.6900	9.4720	104.6397	104.7531	0.00
07/02/2008	R196 On 06-November-08			Bond Future	9.4400	9.2910	102.1208	102.1653	0.00
07/02/2008	R196 On 07-February-08	8.75	Call	Option on Bond Future	0	0	0	0	0.00
07/02/2008	R196 On 07-February-08	8.75	Put	Option on Bond Future	1593	1468	1593	1468	0.00
07/02/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	19	31	19	31	0.00
07/02/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	846	731	846	731	0.00
07/02/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1243	1299	1243	1299	0.00
07/02/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1738	1681	1738	1681	0.00
07/02/2008	R196 On 06-November-08	8.75	Call	Option on Bond Future	1663	1688	1663	1688	0.00
07/02/2008	R196 On 06-November-08	8.75	Put	Option on Bond Future	1868	1849	1868	1849	0.00
07/02/2008	R196 On 07-February-08	8.50	Call	Option on Bond Future	0	0	0	0	0.00
07/02/2008	R196 On 07-February-08	8.50	Put	Option on Bond Future	1840	1716	1840	1716	0.00
07/02/2008	R196 On 07-February-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
07/02/2008	R196 On 07-February-08	8.25	Put	Option on Bond Future	2088	1964	2088	1964	0.00
07/02/2008	R201 On 07-February-08			Bond Future	8.7800	8.8400	101.1210	100.7923	0.00
07/02/2008	R201 On 02-May-08			Bond Future	8.7700	8.7420	103.1729	103.3214	0.00
07/02/2008	R201 On 07-August-08			Bond Future	8.6500	8.6240	101.6864	101.8314	0.00
07/02/2008	R201 On 06-November-08			Bond Future	8.5500	8.5180	104.3490	104.4905	0.00
07/02/2008	R201 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
07/02/2008	R201 On 07-February-08	7.75	Put	Option on Bond Future	5370	5699	5370	5699	0.00
07/02/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	694	753	694	753	0.00
07/02/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	2050	1960	2050	1960	0.00
07/02/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	619	659	619	659	0.00
07/02/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	3840	3735	3840	3735	0.00
07/02/2008	R201 On 06-November-08	8.75	Call	Option on Bond Future	2305	2392	2305	2392	0.00
07/02/2008	R201 On 06-November-08	8.75	Put	Option on Bond Future	1358	1305	1358	1305	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
07/02/2008	R201 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
07/02/2008	R201 On 07-February-08	7.50	Put	Option on Bond Future	6735	7064	6735	7064	0.00
07/02/2008	R201 On 07-February-08	7.25	Call	Option on Bond Future	0	0	0	0	0.00
07/02/2008	R201 On 07-February-08	7.25	Put	Option on Bond Future	8122	8451	8122	8451	0.00
07/02/2008	R203 On 07-February-08			Bond Future	8.6700	8.7300	100.7212	100.3120	0.00
07/02/2008	R203 On 02-May-08			Bond Future	8.6800	8.6500	98.4535	98.6400	0.00
07/02/2008	R203 On 07-August-08			Bond Future	8.5800	8.5530	101.2769	101.4614	0.00
07/02/2008	R203 On 06-November-08			Bond Future	8.5000	8.4730	99.7300	99.9123	0.00
07/02/2008	R203 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
07/02/2008	R203 On 07-February-08	7.50	Put	Option on Bond Future	7731	8140	7731	8140	0.00
07/02/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	364	409	364	409	0.00
07/02/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	3082	2941	3082	2941	0.00
07/02/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	122	139	122	139	0.00
07/02/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	5416	5248	5416	5248	0.00
07/02/2008	R203 On 06-November-08	8.50	Call	Option on Bond Future	1711	1808	1711	1808	0.00
07/02/2008	R203 On 06-November-08	8.50	Put	Option on Bond Future	1730	1644	1730	1644	0.00
07/02/2008	R204 On 07-February-08			Bond Future	8.6600	8.7300	96.5562	96.0863	0.00
07/02/2008	R204 On 02-May-08			Bond Future	8.6900	8.6600	98.2769	98.4761	3,265.00
07/02/2008	R204 On 07-August-08			Bond Future	8.6100	8.5780	97.0067	97.2044	0.00
07/02/2008	R204 On 06-November-08			Bond Future	8.5400	8.5080	99.5163	99.7123	0.00
07/02/2008	R204 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
07/02/2008	R204 On 07-February-08	7.50	Put	Option on Bond Future	8256	8726	8256	8726	0.00
07/02/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	377	424	377	424	0.00
07/02/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	3355	3203	3355	3203	0.00
07/02/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	70	82	70	82	0.00
07/02/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	5943	5757	5943	5757	0.00
07/02/2008	R204 On 06-November-08	8.50	Call	Option on Bond Future	1597	1698	1597	1698	0.00
07/02/2008	R204 On 06-November-08	8.50	Put	Option on Bond Future	1846	1750	1846	1750	0.00
07/02/2008	R206 On 07-February-08			Bond Future	8.8300	8.8900	94.5546	94.2713	0.00
07/02/2008	R206 On 02-May-08			Bond Future	8.8100	8.7880	96.5529	96.6379	0.00
07/02/2008	R206 On 07-August-08			Bond Future	8.6800	8.6610	95.5364	95.6189	0.00
07/02/2008	R206 On 06-November-08			Bond Future	8.5600	8.5440	98.0321	98.1122	610.00
07/02/2008	R206 On 07-February-08	7.75	Call	Option on Bond Future	0	0	0	0	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
07/02/2008	R206 On 07-February-08	7.75	Put	Option on Bond Future	4843	5127	4843	5127	0.00
07/02/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	176	192	176	192	0.00
07/02/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	2581	2513	2581	2513	0.00
07/02/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	387	407	387	407	0.00
07/02/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	3246	3183	3246	3183	0.00
07/02/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	804	831	804	831	0.00
07/02/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	3094	3042	3094	3042	0.00
07/02/2008	R207 On 07-February-08			Bond Future	8.6500	8.7200	90.2596	89.7829	0.00
07/02/2008	R207 On 02-May-08			Bond Future	8.6900	8.6570	91.8124	92.0149	0.00
07/02/2008	R207 On 07-August-08			Bond Future	8.6100	8.5820	90.7626	90.9641	0.00
07/02/2008	R207 On 06-November-08			Bond Future	8.5500	8.5160	93.1138	93.3142	0.00
07/02/2008	R207 On 07-February-08	7.50	Call	Option on Bond Future	0	0	0	0	0.00
07/02/2008	R207 On 07-February-08	7.50	Put	Option on Bond Future	8342	8818	8342	8818	0.00
07/02/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	389	438	389	438	0.00
07/02/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	3400	3246	3400	3246	0.00
07/02/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	152	176	152	176	0.00
07/02/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	4384	4205	4384	4205	0.00
07/02/2008	R207 On 06-November-08	8.50	Call	Option on Bond Future	1460	1561	1460	1561	0.00
07/02/2008	R207 On 06-November-08	8.50	Put	Option on Bond Future	1767	1668	1767	1668	0.00
07/02/2008	R209 On 07-February-08			Bond Future	8.3000	8.4200	80.1452	79.0532	0.00
07/02/2008	R209 On 02-May-08			Bond Future	8.3600	8.3690	77.9599	77.8728	6,430.00
07/02/2008	R209 On 07-August-08			Bond Future	8.3000	8.3100	80.1872	80.0993	0.00
07/02/2008	R209 On 06-November-08			Bond Future	8.2500	8.2610	79.1078	79.0191	260.00
07/02/2008	R209 On 07-February-08	7.00	Call	Option on Bond Future	0	0	0	0	0.00
07/02/2008	R209 On 07-February-08	7.00	Put	Option on Bond Future	12982	14074	12982	14074	0.00
07/02/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	330	324	330	324	0.00
07/02/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	5958	6039	5958	6039	0.00
07/02/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	48	45	48	45	0.00
07/02/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	5149	5234	5149	5234	0.00
07/02/2008	R209 On 06-November-08	7.75	Call	Option on Bond Future	152	145	152	145	0.00
07/02/2008	R209 On 06-November-08	7.75	Put	Option on Bond Future	4813	4894	4813	4894	0.00
07/02/2008	TRT1 On 07-February-08			Index Future	254.0500	254.4460	254.0460	254.4460	0.00
07/02/2008	TRT1 On 02-May-08			Index Future	260.3800	260.7270	260.3770	260.7270	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
07/02/2008	TRT1 On 07-August-08			Index Future	268.4700	268.8660	268.4710	268.8660	0.00
07/02/2008	TRT1 On 06-November-08			Index Future	275.6100	276.0470	275.6130	276.0470	400.00
08/02/2008	\$ / R On 17-March-08			Currency Future	7.8600	7.8726	7.8641	7.8726	79,618.00
08/02/2008	\$ / R On 13-June-08			Currency Future	8.0300	8.0421	8.0335	8.0421	31,108.00
08/02/2008	\$ / R On 15-September-08			Currency Future	8.2100	8.2189	8.2095	8.2189	8,643.00
08/02/2008	£ / R On 17-March-08			Currency Future	15.2600	15.2667	15.2594	15.2667	1,197.00
08/02/2008	£ / R On 13-June-08			Currency Future	15.4900	15.4972	15.4911	15.4972	1,390.00
08/02/2008	£ / R On 15-September-08			Currency Future	15.7300	15.7390	15.7328	15.7390	484.00
08/02/2008	€ / R On 17-March-08			Currency Future	11.3800	11.4198	11.3759	11.4198	3,952.00
08/02/2008	€ / R On 13-June-08			Currency Future	11.5800	11.6274	11.5845	11.6274	4,321.00
08/02/2008	€ / R On 15-September-08			Currency Future	11.8000	11.8440	11.8027	11.8440	7,570.00
08/02/2008	ALBI On 02-May-08			Index Future	262.6300	261.9570	262.6265	261.9570	594.00
08/02/2008	ALBI On 07-August-08			Index Future	270.6600	269.8600	270.6550	269.8600	0.00
08/02/2008	ALBI On 06-November-08			Index Future	278.1900	277.3320	278.1860	277.3320	0.00
08/02/2008	ALBI On 02-May-08	265.00	Call	Index Future	15132	12998	15132	12998	0.00
08/02/2008	ALBI On 02-May-08	265.00	Put	Index Future	38867	43428	38867	43428	0.00
08/02/2008	ALBI On 07-August-08	265.00	Call	Index Future	72462	66849	72462	66849	0.00
08/02/2008	ALBI On 07-August-08	265.00	Put	Index Future	15912	18249	15912	18249	0.00
08/02/2008	ALBI On 06-November-08	265.00	Call	Index Future	139510	132158	139510	132158	0.00
08/02/2008	ALBI On 06-November-08	265.00	Put	Index Future	7650	8838	7650	8838	0.00
08/02/2008	CRD1 On 02-May-08			Index Future	113.0500	112.8180	113.0490	112.8180	0.00
08/02/2008	CRD1 On 07-August-08			Index Future	119.2300	118.9860	119.2290	118.9860	0.00
08/02/2008	CRD1 On 06-November-08			Index Future	119.6600	119.4190	119.6640	119.4190	8.00
08/02/2008	GOVI On 02-May-08			jGovi	264.5000	263.7370	264.5020	263.7370	9.00
08/02/2008	GOVI On 07-August-08			jGovi	272.4200	271.6320	272.4180	271.6320	0.00
08/02/2008	GOVI On 06-November-08			jGovi	279.9800	279.1700	279.9790	279.1700	60.00
08/02/2008	GOVI On 02-May-08	264.00	Call	jGovi	27875	24106	27875	24106	0.00
08/02/2008	GOVI On 02-May-08	264.00	Put	jGovi	22855	26736	22855	26736	0.00
08/02/2008	GOVI On 07-August-08	274.00	Call	jGovi	30982	27740	30982	27740	0.00
08/02/2008	GOVI On 07-August-08	274.00	Put	jGovi	46802	51420	46802	51420	0.00
08/02/2008	GOVI On 06-November-08	274.00	Call	jGovi	83429	77949	83429	77949	0.00
08/02/2008	GOVI On 06-November-08	274.00	Put	jGovi	23639	26249	23639	26249	0.00
08/02/2008	ILBI On 02-May-08			Index Future	307.6900	307.8060	307.6940	307.8060	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
08/02/2008	J153 On 31-August-10			jSwap	10.5800	10.5900	0.0807	0.0811	0.00
08/02/2008	J157 On 15-September-15			jSwap	9.8700	9.9010	0.0348	0.0365	0.00
08/02/2008	J186 On 21-December-26			jSwap	9.2000	9.1960	0.1508	0.1500	0.00
08/02/2008	J201 On 22-December-14			jSwap	9.9000	9.9310	0.1200	0.1212	0.00
08/02/2008	J203 On 15-September-17			jSwap	9.7600	9.7900	0.1464	0.1485	0.00
08/02/2008	J204 On 21-December-18			jSwap	9.6600	9.7020	0.1448	0.1476	0.00
08/02/2008	J207 On 15-January-20			jSwap	9.5800	9.6280	0.1109	0.1139	0.00
08/02/2008	JBAR On 21-December-05			jBar	11.1300	11.1420	11.1250	11.1420	0.00
08/02/2008	JFRA On 05-February-09			jFra	10.5800	10.6260	0.0257	0.0258	0.00
08/02/2008	JFRA On 02-May-08			jFra	11.2600	11.2900	0.0291	0.0291	0.00
08/02/2008	JFRA On 07-May-09			jFra	10.2600	10.3010	0.0249	0.0250	0.00
08/02/2008	JFRA On 07-August-08			jFra	11.1700	11.1880	0.0271	0.0271	0.00
08/02/2008	JFRA On 06-August-09			jFra	9.9900	9.9950	0.0243	0.0243	0.00
08/02/2008	JFRA On 06-November-08			jFra	10.8900	10.9470	0.0264	0.0266	0.00
08/02/2008	JFRA On 05-November-09			jFra	9.7000	9.7540	0.0236	0.0237	0.00
08/02/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20586	20672	20586	20672	0.00
08/02/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	19182	19152	19182	19152	0.00
08/02/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	10944	11034	10944	11034	0.00
08/02/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	8286	8314	8286	8314	0.00
08/02/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	15173	15235	15173	15235	0.00
08/02/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	12944	12960	12944	12960	0.00
08/02/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24353	24387	24353	24387	0.00
08/02/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	24389	24399	24389	24399	0.00
08/02/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	17989	18094	17989	18094	0.00
08/02/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	16443	16403	16443	16403	0.00
08/02/2008	JN02 On 02-May-08			jNote	10.4700	10.4970	0.1872	0.1876	0.00
08/02/2008	JN02 On 07-August-08			jNote	10.2300	10.2430	0.1819	0.1821	0.00
08/02/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	15452	15817	15452	15817	0.00
08/02/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	5289	5182	5289	5182	0.00
08/02/2008	JN05 On 02-May-08			jNote	9.8200	9.8330	0.3822	0.3825	0.00
08/02/2008	JN05 On 07-August-08			jNote	9.7000	9.7090	0.3775	0.3780	0.00
08/02/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	18347	18671	18347	18671	0.00
08/02/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	4001	3942	4001	3942	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
08/02/2008	JN10 On 02-May-08			jNote	9.4900	9.5280	0.6031	0.6049	0.00
08/02/2008	JN10 On 07-August-08			jNote	9.4000	9.4420	0.5995	0.6014	0.00
08/02/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	33763	35972	33763	35972	0.00
08/02/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	876	714	876	714	0.00
08/02/2008	JROD On 29-February-08			jRod	10.6800	10.6840	0.0075	0.0069	0.00
08/02/2008	JROD On 31-March-08			jRod	10.8500	10.8650	0.0078	0.0073	0.00
08/02/2008	JROD On 30-April-08			jRod	11.0600	11.0820	0.0082	0.0077	0.00
08/02/2008	JROD On 30-May-08			jRod	10.9800	10.9890	0.0154	0.0149	0.00
08/02/2008	JROD On 30-June-08			jRod	11.1400	11.1430	0.0160	0.0155	0.00
08/02/2008	JROD On 31-July-08			jRod	11.2800	11.2750	0.0165	0.0160	0.00
08/02/2008	OTH1 On 02-May-08			Index Future	253.4800	252.3390	253.4750	252.3390	0.00
08/02/2008	OTH1 On 07-August-08			Index Future	261.1200	260.1170	261.1200	260.1170	0.00
08/02/2008	OTH1 On 06-November-08			Index Future	268.3100	267.1050	268.3070	267.1050	12.00
08/02/2008	R153 On 02-May-08			Bond Future	9.2700	9.3130	109.9934	109.9077	8,578.00
08/02/2008	R153 On 07-August-08			Bond Future	9.0700	9.1080	113.0315	112.9547	1,290.00
08/02/2008	R153 On 06-November-08			Bond Future	8.9200	8.9580	109.2079	109.1397	0.00
08/02/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	312	287	312	287	0.00
08/02/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	899	960	899	960	0.00
08/02/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	290	272	290	272	0.00
08/02/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	1389	1447	1389	1447	0.00
08/02/2008	R153 On 06-November-08	9.25	Call	Option on Bond Future	2171	2137	2171	2137	0.00
08/02/2008	R153 On 06-November-08	9.25	Put	Option on Bond Future	1607	1641	1607	1641	0.00
08/02/2008	R157 On 02-May-08			Bond Future	8.7300	8.7870	127.4302	127.0580	9,935.00
08/02/2008	R157 On 07-August-08			Bond Future	8.6400	8.7010	130.8518	130.4888	2,500.00
08/02/2008	R157 On 06-November-08			Bond Future	8.5800	8.6380	127.1777	126.8241	0.00
08/02/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	1693	1516	1693	1516	0.00
08/02/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	1550	1745	1550	1745	0.00
08/02/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	822	739	822	739	0.00
08/02/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	4788	5069	4788	5069	0.00
08/02/2008	R157 On 06-November-08	8.75	Call	Option on Bond Future	2723	2526	2723	2526	0.00
08/02/2008	R157 On 06-November-08	8.75	Put	Option on Bond Future	1713	1869	1713	1869	0.00
08/02/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	983	861	983	861	0.00
08/02/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	2405	2655	2405	2655	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2008	R186 On 02-May-08			Bond Future	8.5000	8.5720	122.4541	121.7186	0.00
08/02/2008	R186 On 07-August-08			Bond Future	8.4400	8.5050	120.5792	119.8424	220.00
08/02/2008	R186 On 06-November-08			Bond Future	8.3800	8.4490	123.6721	122.9349	0.00
08/02/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	764	630	764	630	0.00
08/02/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	6249	6850	6249	6850	0.00
08/02/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	1296	1138	1296	1138	0.00
08/02/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	8885	9464	8885	9464	0.00
08/02/2008	R186 On 06-November-08	8.50	Call	Option on Bond Future	2814	2393	2814	2393	0.00
08/02/2008	R186 On 06-November-08	8.50	Put	Option on Bond Future	1544	1860	1544	1860	0.00
08/02/2008	R196 On 02-May-08			Bond Future	10.7200	10.0730	101.2874	101.7805	0.00
08/02/2008	R196 On 07-August-08			Bond Future	10.3000	9.6870	104.3158	104.6397	0.00
08/02/2008	R196 On 06-November-08			Bond Future	9.8900	9.4410	101.9878	102.1208	0.00
08/02/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	2	19	2	19	0.00
08/02/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	1322	846	1322	846	0.00
08/02/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1097	1243	1097	1243	0.00
08/02/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1917	1738	1917	1738	0.00
08/02/2008	R196 On 06-November-08	8.75	Call	Option on Bond Future	1595	1663	1595	1663	0.00
08/02/2008	R196 On 06-November-08	8.75	Put	Option on Bond Future	1933	1868	1933	1868	0.00
08/02/2008	R201 On 02-May-08			Bond Future	8.7100	8.7720	103.4700	103.1729	0.00
08/02/2008	R201 On 07-August-08			Bond Future	8.5900	8.6540	101.9766	101.6864	0.00
08/02/2008	R201 On 06-November-08			Bond Future	8.4900	8.5480	104.6323	104.3490	0.00
08/02/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	793	694	793	694	0.00
08/02/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	1852	2050	1852	2050	0.00
08/02/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	689	619	689	619	0.00
08/02/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	3619	3840	3619	3840	0.00
08/02/2008	R201 On 06-November-08	8.75	Call	Option on Bond Future	2473	2305	2473	2305	0.00
08/02/2008	R201 On 06-November-08	8.75	Put	Option on Bond Future	1243	1358	1243	1358	0.00
08/02/2008	R203 On 02-May-08			Bond Future	8.6300	8.6800	98.7645	98.4535	0.00
08/02/2008	R203 On 07-August-08			Bond Future	8.5300	8.5830	101.5846	101.2769	0.00
08/02/2008	R203 On 06-November-08			Bond Future	8.4500	8.5030	100.0340	99.7300	0.00
08/02/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	426	364	426	364	0.00
08/02/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	2833	3082	2833	3082	0.00
08/02/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	146	122	146	122	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
08/02/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	5133	5416	5133	5416	0.00
08/02/2008	R203 On 06-November-08	8.50	Call	Option on Bond Future	1867	1711	1867	1711	0.00
08/02/2008	R203 On 06-November-08	8.50	Put	Option on Bond Future	1581	1730	1581	1730	0.00
08/02/2008	R204 On 02-May-08			Bond Future	8.6300	8.6900	98.6759	98.2769	3,265.00
08/02/2008	R204 On 07-August-08			Bond Future	8.5500	8.6080	97.4027	97.0067	0.00
08/02/2008	R204 On 06-November-08			Bond Future	8.4800	8.5380	99.9088	99.5163	0.00
08/02/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	457	377	457	377	0.00
08/02/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	3036	3355	3036	3355	0.00
08/02/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	91	70	91	70	0.00
08/02/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	5568	5943	5568	5943	0.00
08/02/2008	R204 On 06-November-08	8.50	Call	Option on Bond Future	1792	1597	1792	1597	0.00
08/02/2008	R204 On 06-November-08	8.50	Put	Option on Bond Future	1648	1846	1648	1846	0.00
08/02/2008	R206 On 02-May-08			Bond Future	8.7600	8.8080	96.7655	96.5529	0.00
08/02/2008	R206 On 07-August-08			Bond Future	8.6300	8.6810	95.7428	95.5364	0.00
08/02/2008	R206 On 06-November-08			Bond Future	8.5100	8.5640	98.2325	98.0321	610.00
08/02/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	207	176	207	176	0.00
08/02/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	2400	2581	2400	2581	0.00
08/02/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	428	387	428	387	0.00
08/02/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	3081	3246	3081	3246	0.00
08/02/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	864	804	864	804	0.00
08/02/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	2954	3094	2954	3094	0.00
08/02/2008	R207 On 02-May-08			Bond Future	8.6300	8.6870	92.2180	91.8124	0.00
08/02/2008	R207 On 07-August-08			Bond Future	8.5500	8.6120	91.1662	90.7626	0.00
08/02/2008	R207 On 06-November-08			Bond Future	8.4900	8.5460	93.5152	93.1138	0.00
08/02/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	472	389	472	389	0.00
08/02/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	3077	3400	3077	3400	0.00
08/02/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	196	152	196	152	0.00
08/02/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	4024	4384	4024	4384	0.00
08/02/2008	R207 On 06-November-08	8.50	Call	Option on Bond Future	1657	1460	1657	1460	0.00
08/02/2008	R207 On 06-November-08	8.50	Put	Option on Bond Future	1563	1767	1563	1767	0.00
08/02/2008	R209 On 02-May-08			Bond Future	8.2800	8.3590	78.6630	77.9599	6,430.00
08/02/2008	R209 On 07-August-08			Bond Future	8.2200	8.3000	80.8971	80.1872	0.00
08/02/2008	R209 On 06-November-08			Bond Future	8.1700	8.2510	79.8231	79.1078	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
08/02/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	431	330	431	330	0.00
08/02/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	5356	5958	5356	5958	0.00
08/02/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	85	48	85	48	0.00
08/02/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	4477	5149	4477	5149	0.00
08/02/2008	R209 On 06-November-08	7.75	Call	Option on Bond Future	234	152	234	152	0.00
08/02/2008	R209 On 06-November-08	7.75	Put	Option on Bond Future	4179	4813	4179	4813	0.00
08/02/2008	TRT1 On 02-May-08			Index Future	261.1400	260.3770	261.1420	260.3770	0.00
08/02/2008	TRT1 On 07-August-08			Index Future	269.2300	268.4710	269.2280	268.4710	0.00
08/02/2008	TRT1 On 06-November-08			Index Future	276.4200	275.6130	276.4230	275.6130	400.00
11/02/2008	\$ / R On 17-March-08			Currency Future	7.8100	7.8641	7.8105	7.8641	79,715.00
11/02/2008	\$ / R On 13-June-08			Currency Future	7.9800	8.0335	7.9827	8.0335	31,632.00
11/02/2008	\$ / R On 15-September-08			Currency Future	8.1600	8.2095	8.1578	8.2095	8,767.00
11/02/2008	£ / R On 17-March-08			Currency Future	15.2200	15.2594	15.2192	15.2594	1,217.00
11/02/2008	£ / R On 13-June-08			Currency Future	15.4500	15.4911	15.4541	15.4911	1,340.00
11/02/2008	£ / R On 15-September-08			Currency Future	15.6900	15.7328	15.6931	15.7328	492.00
11/02/2008	€ / R On 17-March-08			Currency Future	11.3700	11.3759	11.3739	11.3759	3,952.00
11/02/2008	€ / R On 13-June-08			Currency Future	11.5900	11.5845	11.5861	11.5845	4,521.00
11/02/2008	€ / R On 15-September-08			Currency Future	11.8000	11.8027	11.8027	11.8027	7,615.00
11/02/2008	ALBI On 02-May-08			Index Future	262.6100	262.6265	262.6070	262.6265	594.00
11/02/2008	ALBI On 07-August-08			Index Future	270.6600	270.6550	270.6550	270.6550	0.00
11/02/2008	ALBI On 06-November-08			Index Future	278.1900	278.1860	278.1860	278.1860	0.00
11/02/2008	ALBI On 02-May-08	265.00	Call	Index Future	14639	15132	14639	15132	0.00
11/02/2008	ALBI On 02-May-08	265.00	Put	Index Future	38569	38867	38569	38867	0.00
11/02/2008	ALBI On 07-August-08	265.00	Call	Index Future	72201	72462	72201	72462	0.00
11/02/2008	ALBI On 07-August-08	265.00	Put	Index Future	15651	15912	15651	15912	0.00
11/02/2008	ALBI On 06-November-08	265.00	Call	Index Future	139373	139510	139373	139510	0.00
11/02/2008	ALBI On 06-November-08	265.00	Put	Index Future	7513	7650	7513	7650	0.00
11/02/2008	CRD1 On 02-May-08			Index Future	113.0700	113.0490	113.0650	113.0490	0.00
11/02/2008	CRD1 On 07-August-08			Index Future	119.2300	119.2290	119.2290	119.2290	0.00
11/02/2008	CRD1 On 06-November-08			Index Future	119.6800	119.6640	119.6810	119.6640	8.00
11/02/2008	GOVI On 02-May-08			jGovi	264.4900	264.5020	264.4865	264.5020	9.00
11/02/2008	GOVI On 07-August-08			jGovi	272.4000	272.4180	272.4015	272.4180	0.00
11/02/2008	GOVI On 06-November-08			jGovi	279.9600	279.9790	279.9625	279.9790	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
11/02/2008	GOVI On 02-May-08	264.00	Call	jGovi	27338	27875	27338	27875	0.00
11/02/2008	GOVI On 02-May-08	264.00	Put	jGovi	22473	22855	22473	22855	0.00
11/02/2008	GOVI On 07-August-08	274.00	Call	jGovi	30595	30982	30595	30982	0.00
11/02/2008	GOVI On 07-August-08	274.00	Put	jGovi	46580	46802	46580	46802	0.00
11/02/2008	GOVI On 06-November-08	274.00	Call	jGovi	83081	83429	83081	83429	0.00
11/02/2008	GOVI On 06-November-08	274.00	Put	jGovi	23456	23639	23456	23639	0.00
11/02/2008	ILBI On 02-May-08			Index Future	307.6900	307.6940	307.6940	307.6940	0.00
11/02/2008	J153 On 31-August-10			jSwap	10.5900	10.5750	0.0811	0.0807	0.00
11/02/2008	J157 On 15-September-15			jSwap	9.8900	9.8700	0.0359	0.0348	0.00
11/02/2008	J186 On 21-December-26			jSwap	9.2100	9.2020	0.1518	0.1508	0.00
11/02/2008	J201 On 22-December-14			jSwap	9.9200	9.9040	0.1210	0.1200	0.00
11/02/2008	J203 On 15-September-17			jSwap	9.7600	9.7550	0.1470	0.1464	0.00
11/02/2008	J204 On 21-December-18			jSwap	9.6700	9.6570	0.1456	0.1448	0.00
11/02/2008	J207 On 15-January-20			jSwap	9.5900	9.5810	0.1118	0.1109	0.00
11/02/2008	JBAR On 21-December-05			jBar	11.1400	11.1250	11.1420	11.1250	0.00
11/02/2008	JFRA On 05-February-09			jFra	10.6000	10.5780	0.0258	0.0257	0.00
11/02/2008	JFRA On 02-May-08			jFra	11.2800	11.2640	0.0291	0.0291	0.00
11/02/2008	JFRA On 07-May-09			jFra	10.2900	10.2610	0.0250	0.0249	0.00
11/02/2008	JFRA On 07-August-08			jFra	11.1900	11.1690	0.0271	0.0271	0.00
11/02/2008	JFRA On 06-August-09			jFra	10.0000	9.9850	0.0243	0.0243	0.00
11/02/2008	JFRA On 06-November-08			jFra	10.9300	10.8870	0.0265	0.0264	0.00
11/02/2008	JFRA On 05-November-09			jFra	9.7300	9.6980	0.0237	0.0236	0.00
11/02/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20533	20586	20533	20586	0.00
11/02/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	19071	19182	19071	19182	0.00
11/02/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	10792	10944	10792	10944	0.00
11/02/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	8099	8286	8099	8286	0.00
11/02/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	15083	15173	15083	15173	0.00
11/02/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	12803	12944	12803	12944	0.00
11/02/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24308	24353	24308	24353	0.00
11/02/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	24298	24389	24298	24389	0.00
11/02/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	17949	17989	17949	17989	0.00
11/02/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	16294	16443	16294	16443	0.00
11/02/2008	JN02 On 02-May-08			jNote	10.4900	10.4700	0.1876	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
11/02/2008	JN02 On 07-August-08			jNote	10.2400	10.2260	0.1821	0.1819	0.00
11/02/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	15546	15452	15546	15452	0.00
11/02/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	5008	5289	5008	5289	0.00
11/02/2008	JN05 On 02-May-08			jNote	9.8400	9.8230	0.3828	0.3822	0.00
11/02/2008	JN05 On 07-August-08			jNote	9.7200	9.6960	0.3782	0.3775	0.00
11/02/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	18759	18347	18759	18347	0.00
11/02/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	3655	4001	3655	4001	0.00
11/02/2008	JN10 On 02-May-08			jNote	9.5000	9.4900	0.6032	0.6031	0.00
11/02/2008	JN10 On 07-August-08			jNote	9.4100	9.4010	0.5995	0.5995	0.00
11/02/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	34023	33763	34023	33763	0.00
11/02/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	786	876	786	876	0.00
11/02/2008	JROD On 29-February-08			jRod	10.6700	10.6780	0.0069	0.0075	0.00
11/02/2008	JROD On 31-March-08			jRod	10.8300	10.8480	0.0072	0.0078	0.00
11/02/2008	JROD On 30-April-08			jRod	11.0400	11.0560	0.0076	0.0082	0.00
11/02/2008	JROD On 30-May-08			jRod	10.9700	10.9770	0.0148	0.0154	0.00
11/02/2008	JROD On 30-June-08			jRod	11.1400	11.1380	0.0155	0.0160	0.00
11/02/2008	JROD On 31-July-08			jRod	11.2800	11.2790	0.0160	0.0165	0.00
11/02/2008	OTH1 On 02-May-08			Index Future	253.4300	253.4750	253.4290	253.4750	0.00
11/02/2008	OTH1 On 07-August-08			Index Future	261.1200	261.1200	261.1200	261.1200	0.00
11/02/2008	OTH1 On 06-November-08			Index Future	268.2600	268.3070	268.2580	268.3070	12.00
11/02/2008	R153 On 02-May-08			Bond Future	9.2800	9.2730	109.9720	109.9934	8,578.00
11/02/2008	R153 On 07-August-08			Bond Future	9.0800	9.0680	113.0123	113.0315	1,290.00
11/02/2008	R153 On 06-November-08			Bond Future	8.9300	8.9180	109.1909	109.2079	0.00
11/02/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	296	312	296	312	0.00
11/02/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	904	899	904	899	0.00
11/02/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	280	290	280	290	0.00
11/02/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	1399	1389	1399	1389	0.00
11/02/2008	R153 On 06-November-08	9.25	Call	Option on Bond Future	2151	2171	2151	2171	0.00
11/02/2008	R153 On 06-November-08	9.25	Put	Option on Bond Future	1604	1607	1604	1607	0.00
11/02/2008	R157 On 02-May-08			Bond Future	8.7400	8.7270	127.3681	127.4302	9,935.00
11/02/2008	R157 On 07-August-08			Bond Future	8.6500	8.6410	130.7912	130.8518	2,500.00
11/02/2008	R157 On 06-November-08			Bond Future	8.5900	8.5780	127.1187	127.1777	0.00
11/02/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	1632	1693	1632	1693	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
11/02/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	1551	1550	1551	1550	0.00
11/02/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	792	822	792	822	0.00
11/02/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	4819	4788	4819	4788	0.00
11/02/2008	R157 On 06-November-08	8.75	Call	Option on Bond Future	2677	2723	2677	2723	0.00
11/02/2008	R157 On 06-November-08	8.75	Put	Option on Bond Future	1726	1713	1726	1713	0.00
11/02/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	934	983	934	983	0.00
11/02/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	2417	2405	2417	2405	2,000.00
11/02/2008	R186 On 02-May-08			Bond Future	8.5100	8.5020	122.3486	122.4541	0.00
11/02/2008	R186 On 07-August-08			Bond Future	8.4500	8.4350	120.4735	120.5792	220.00
11/02/2008	R186 On 06-November-08			Bond Future	8.3900	8.3790	123.5664	123.6721	0.00
11/02/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	709	764	709	764	0.00
11/02/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	6299	6249	6299	6249	0.00
11/02/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	1246	1296	1246	1296	0.00
11/02/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	8942	8885	8942	8885	0.00
11/02/2008	R186 On 06-November-08	8.50	Call	Option on Bond Future	2739	2814	2739	2814	0.00
11/02/2008	R186 On 06-November-08	8.50	Put	Option on Bond Future	1575	1544	1575	1544	0.00
11/02/2008	R196 On 02-May-08			Bond Future	10.1100	10.7200	101.7514	101.2874	0.00
11/02/2008	R196 On 07-August-08			Bond Future	9.7200	10.3040	104.6202	104.3158	0.00
11/02/2008	R196 On 06-November-08			Bond Future	9.4800	9.8900	102.1087	101.9878	0.00
11/02/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	15	2	15	2	0.00
11/02/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	871	1322	871	1322	0.00
11/02/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1218	1097	1218	1097	0.00
11/02/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1733	1917	1733	1917	0.00
11/02/2008	R196 On 06-November-08	8.75	Call	Option on Bond Future	1644	1595	1644	1595	0.00
11/02/2008	R196 On 06-November-08	8.75	Put	Option on Bond Future	1861	1933	1861	1933	0.00
11/02/2008	R201 On 02-May-08			Bond Future	8.7200	8.7120	103.4205	103.4700	0.00
11/02/2008	R201 On 07-August-08			Bond Future	8.6000	8.5940	101.9282	101.9766	0.00
11/02/2008	R201 On 06-November-08			Bond Future	8.5000	8.4880	104.5850	104.6323	0.00
11/02/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	754	793	754	793	0.00
11/02/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	1862	1852	1862	1852	0.00
11/02/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	664	689	664	689	0.00
11/02/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	3643	3619	3643	3619	0.00
11/02/2008	R201 On 06-November-08	8.75	Call	Option on Bond Future	2434	2473	2434	2473	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
11/02/2008	R201 On 06-November-08	8.75	Put	Option on Bond Future	1252	1243	1252	1243	0.00
11/02/2008	R203 On 02-May-08			Bond Future	8.6400	8.6300	98.7022	98.7645	0.00
11/02/2008	R203 On 07-August-08			Bond Future	8.5400	8.5330	101.5230	101.5846	0.00
11/02/2008	R203 On 06-November-08			Bond Future	8.4600	8.4530	99.9731	100.0340	0.00
11/02/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	395	426	395	426	0.00
11/02/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	2864	2833	2864	2833	0.00
11/02/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	136	146	136	146	0.00
11/02/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	5184	5133	5184	5133	0.00
11/02/2008	R203 On 06-November-08	8.50	Call	Option on Bond Future	1825	1867	1825	1867	0.00
11/02/2008	R203 On 06-November-08	8.50	Put	Option on Bond Future	1600	1581	1600	1581	0.00
11/02/2008	R204 On 02-May-08			Bond Future	8.6400	8.6300	98.6092	98.6759	3,265.00
11/02/2008	R204 On 07-August-08			Bond Future	8.5600	8.5480	97.3366	97.4027	0.00
11/02/2008	R204 On 06-November-08			Bond Future	8.4900	8.4780	99.8433	99.9088	0.00
11/02/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	423	457	423	457	0.00
11/02/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	3069	3036	3069	3036	0.00
11/02/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	84	91	84	91	0.00
11/02/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	5627	5568	5627	5568	0.00
11/02/2008	R204 On 06-November-08	8.50	Call	Option on Bond Future	1749	1792	1749	1792	0.00
11/02/2008	R204 On 06-November-08	8.50	Put	Option on Bond Future	1670	1648	1670	1648	0.00
11/02/2008	R206 On 02-May-08			Bond Future	8.7700	8.7580	96.7229	96.7655	0.00
11/02/2008	R206 On 07-August-08			Bond Future	8.6400	8.6310	95.7015	95.7428	0.00
11/02/2008	R206 On 06-November-08			Bond Future	8.5200	8.5140	98.1924	98.2325	610.00
11/02/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	189	207	189	207	0.00
11/02/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	2425	2400	2425	2400	0.00
11/02/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	411	428	411	428	0.00
11/02/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	3105	3081	3105	3081	0.00
11/02/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	843	864	843	864	0.00
11/02/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	2973	2954	2973	2954	0.00
11/02/2008	R207 On 02-May-08			Bond Future	8.6400	8.6270	92.1502	92.2180	0.00
11/02/2008	R207 On 07-August-08			Bond Future	8.5600	8.5520	91.0988	91.1662	0.00
11/02/2008	R207 On 06-November-08			Bond Future	8.5000	8.4860	93.4481	93.5152	0.00
11/02/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	437	472	437	472	0.00
11/02/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	3110	3077	3110	3077	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
11/02/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	183	196	183	196	0.00
11/02/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	4078	4024	4078	4024	0.00
11/02/2008	R207 On 06-November-08	8.50	Call	Option on Bond Future	1613	1657	1613	1657	0.00
11/02/2008	R207 On 06-November-08	8.50	Put	Option on Bond Future	1587	1563	1587	1563	0.00
11/02/2008	R209 On 02-May-08			Bond Future	8.2900	8.2790	78.5746	78.6630	6,430.00
11/02/2008	R209 On 07-August-08			Bond Future	8.2300	8.2200	80.8078	80.8971	0.00
11/02/2008	R209 On 06-November-08			Bond Future	8.1800	8.1710	79.7331	79.8231	260.00
11/02/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	395	431	395	431	0.00
11/02/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	5408	5356	5408	5356	0.00
11/02/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	76	85	76	85	0.00
11/02/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	4558	4477	4558	4477	0.00
11/02/2008	R209 On 06-November-08	7.75	Call	Option on Bond Future	218	234	218	234	0.00
11/02/2008	R209 On 06-November-08	7.75	Put	Option on Bond Future	4253	4179	4253	4179	0.00
11/02/2008	TRT1 On 02-May-08			Index Future	261.1300	261.1420	261.1260	261.1420	0.00
11/02/2008	TRT1 On 07-August-08			Index Future	269.2300	269.2280	269.2280	269.2280	0.00
11/02/2008	TRT1 On 06-November-08			Index Future	276.4100	276.4230	276.4060	276.4230	400.00
12/02/2008	\$ / R On 17-March-08			Currency Future	7.8000	7.8105	7.7990	7.8105	85,665.00
12/02/2008	\$ / R On 13-June-08			Currency Future	7.9700	7.9827	7.9680	7.9827	31,643.00
12/02/2008	\$ / R On 15-September-08			Currency Future	8.1400	8.1578	8.1429	8.1578	8,977.00
12/02/2008	£ / R On 17-March-08			Currency Future	15.2500	15.2192	15.2522	15.2192	1,217.00
12/02/2008	£ / R On 13-June-08			Currency Future	15.4800	15.4541	15.4831	15.4541	1,260.00
12/02/2008	£ / R On 15-September-08			Currency Future	15.7200	15.6931	15.7219	15.6931	472.00
12/02/2008	€ / R On 17-March-08			Currency Future	11.3700	11.3739	11.3659	11.3739	3,952.00
12/02/2008	€ / R On 13-June-08			Currency Future	11.5700	11.5861	11.5741	11.5861	4,521.00
12/02/2008	€ / R On 15-September-08			Currency Future	11.7900	11.8027	11.7903	11.8027	8,315.00
12/02/2008	ALBI On 02-May-08			Index Future	263.3300	262.6070	263.3300	262.6070	594.00
12/02/2008	ALBI On 07-August-08			Index Future	270.6600	270.6550	270.6550	270.6550	0.00
12/02/2008	ALBI On 06-November-08			Index Future	278.1900	278.1860	278.1860	278.1860	0.00
12/02/2008	ALBI On 02-May-08	265.00	Call	Index Future	17213	14639	17213	14639	0.00
12/02/2008	ALBI On 02-May-08	265.00	Put	Index Future	33913	38569	33913	38569	0.00
12/02/2008	ALBI On 07-August-08	265.00	Call	Index Future	72113	72201	72113	72201	0.00
12/02/2008	ALBI On 07-August-08	265.00	Put	Index Future	15563	15651	15563	15651	0.00
12/02/2008	ALBI On 06-November-08	265.00	Call	Index Future	139328	139373	139328	139373	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
12/02/2008	ALBI On 06-November-08	265.00	Put	Index Future	7468	7513	7468	7513	0.00
12/02/2008	CRD1 On 02-May-08			Index Future	113.2200	113.0650	113.2160	113.0650	0.00
12/02/2008	CRD1 On 07-August-08			Index Future	119.2300	119.2290	119.2290	119.2290	0.00
12/02/2008	CRD1 On 06-November-08			Index Future	119.8400	119.6810	119.8400	119.6810	8.00
12/02/2008	GOVI On 02-May-08			jGovi	265.1900	264.4865	265.1880	264.4865	9.00
12/02/2008	GOVI On 07-August-08			jGovi	273.1200	272.4015	273.1230	272.4015	0.00
12/02/2008	GOVI On 06-November-08			jGovi	280.7100	279.9625	280.7050	279.9625	60.00
12/02/2008	GOVI On 02-May-08	264.00	Call	jGovi	31102	27338	31102	27338	0.00
12/02/2008	GOVI On 02-May-08	264.00	Put	jGovi	19222	22473	19222	22473	0.00
12/02/2008	GOVI On 07-August-08	274.00	Call	jGovi	33773	30595	33773	30595	0.00
12/02/2008	GOVI On 07-August-08	274.00	Put	jGovi	42543	46580	42543	46580	0.00
12/02/2008	GOVI On 06-November-08	274.00	Call	jGovi	88279	83081	88279	83081	0.00
12/02/2008	GOVI On 06-November-08	274.00	Put	jGovi	21229	23456	21229	23456	0.00
12/02/2008	ILBI On 02-May-08			Index Future	307.6900	307.6940	307.6940	307.6940	0.00
12/02/2008	J153 On 31-August-10			jSwap	10.5900	10.5880	0.0812	0.0811	0.00
12/02/2008	J157 On 15-September-15			jSwap	9.8900	9.8900	0.0360	0.0359	0.00
12/02/2008	J186 On 21-December-26			jSwap	9.2200	9.2140	0.1520	0.1518	0.00
12/02/2008	J201 On 22-December-14			jSwap	9.9200	9.9220	0.1210	0.1210	0.00
12/02/2008	J203 On 15-September-17			jSwap	9.7600	9.7630	0.1470	0.1470	0.00
12/02/2008	J204 On 21-December-18			jSwap	9.6700	9.6670	0.1456	0.1456	0.00
12/02/2008	J207 On 15-January-20			jSwap	9.5900	9.5930	0.1118	0.1118	0.00
12/02/2008	JBAR On 21-December-05			jBar	11.1600	11.1420	11.1580	11.1420	0.00
12/02/2008	JFRA On 05-February-09			jFra	10.6000	10.6020	0.0258	0.0258	0.00
12/02/2008	JFRA On 02-May-08			jFra	11.2800	11.2830	0.0291	0.0291	0.00
12/02/2008	JFRA On 07-May-09			jFra	10.2900	10.2870	0.0250	0.0250	0.00
12/02/2008	JFRA On 07-August-08			jFra	11.1900	11.1900	0.0271	0.0271	0.00
12/02/2008	JFRA On 06-August-09			jFra	10.0100	10.0040	0.0243	0.0243	0.00
12/02/2008	JFRA On 06-November-08			jFra	10.9300	10.9320	0.0265	0.0265	0.00
12/02/2008	JFRA On 05-November-09			jFra	9.7400	9.7340	0.0237	0.0237	0.00
12/02/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20508	20533	20508	20533	0.00
12/02/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	19041	19071	19041	19071	0.00
12/02/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	10737	10792	10737	10792	0.00
12/02/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	8039	8099	8039	8099	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
12/02/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	15049	15083	15049	15083	0.00
12/02/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	12759	12803	12759	12803	0.00
12/02/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24289	24308	24289	24308	0.00
12/02/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	24272	24298	24272	24298	0.00
12/02/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	17920	17949	17920	17949	0.00
12/02/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	16260	16294	16260	16294	0.00
12/02/2008	JN02 On 02-May-08			jNote	10.5000	10.4920	0.1876	0.1876	0.00
12/02/2008	JN02 On 07-August-08			jNote	10.2500	10.2420	0.1822	0.1821	0.00
12/02/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	15531	15546	15531	15546	0.00
12/02/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	4937	5008	4937	5008	0.00
12/02/2008	JN05 On 02-May-08			jNote	9.8400	9.8430	0.3828	0.3828	0.00
12/02/2008	JN05 On 07-August-08			jNote	9.7200	9.7160	0.3782	0.3782	0.00
12/02/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	18742	18759	18742	18759	0.00
12/02/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	3598	3655	3598	3655	0.00
12/02/2008	JN10 On 02-May-08			jNote	9.5000	9.4960	0.6032	0.6032	0.00
12/02/2008	JN10 On 07-August-08			jNote	9.4100	9.4070	0.5996	0.5995	0.00
12/02/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	34006	34023	34006	34023	0.00
12/02/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	765	786	765	786	0.00
12/02/2008	JROD On 29-February-08			jRod	10.6700	10.6720	0.0069	0.0069	0.00
12/02/2008	JROD On 31-March-08			jRod	10.8300	10.8340	0.0072	0.0072	0.00
12/02/2008	JROD On 30-April-08			jRod	11.0400	11.0420	0.0076	0.0076	0.00
12/02/2008	JROD On 30-May-08			jRod	10.9700	10.9730	0.0148	0.0148	0.00
12/02/2008	JROD On 30-June-08			jRod	11.1400	11.1380	0.0155	0.0155	0.00
12/02/2008	JROD On 31-July-08			jRod	11.2800	11.2840	0.0160	0.0160	0.00
12/02/2008	OTH1 On 02-May-08			Index Future	254.2900	253.4290	254.2860	253.4290	0.00
12/02/2008	OTH1 On 07-August-08			Index Future	261.1200	261.1200	261.1200	261.1200	0.00
12/02/2008	OTH1 On 06-November-08			Index Future	269.1700	268.2580	269.1650	268.2580	12.00
12/02/2008	R153 On 02-May-08			Bond Future	9.2300	9.2830	110.0792	109.9720	8,578.00
12/02/2008	R153 On 07-August-08			Bond Future	9.0300	9.0780	113.1084	113.0123	1,290.00
12/02/2008	R153 On 06-November-08			Bond Future	8.8800	8.9280	109.2762	109.1909	0.00
12/02/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	330	296	330	296	0.00
12/02/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	831	904	831	904	0.00
12/02/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	305	280	305	280	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
12/02/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	1327	1399	1327	1399	0.00
12/02/2008	R153 On 06-November-08	9.25	Call	Option on Bond Future	2196	2151	2196	2151	0.00
12/02/2008	R153 On 06-November-08	9.25	Put	Option on Bond Future	1563	1604	1563	1604	0.00
12/02/2008	R157 On 02-May-08			Bond Future	8.6800	8.7370	127.7415	127.3681	9,935.00
12/02/2008	R157 On 07-August-08			Bond Future	8.5900	8.6510	131.1554	130.7912	2,500.00
12/02/2008	R157 On 06-November-08			Bond Future	8.5300	8.5880	127.4734	127.1187	0.00
12/02/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	1821	1632	1821	1632	0.00
12/02/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	1367	1551	1367	1551	0.00
12/02/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	880	792	880	792	0.00
12/02/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	4542	4819	4542	4819	0.00
12/02/2008	R157 On 06-November-08	8.75	Call	Option on Bond Future	2883	2677	2883	2677	0.00
12/02/2008	R157 On 06-November-08	8.75	Put	Option on Bond Future	1577	1726	1577	1726	0.00
12/02/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	1065	934	1065	934	0.00
12/02/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	2175	2417	2175	2417	2,000.00
12/02/2008	R186 On 02-May-08			Bond Future	8.4500	8.5120	122.9837	122.3486	0.00
12/02/2008	R186 On 07-August-08			Bond Future	8.3900	8.4450	121.1098	120.4735	220.00
12/02/2008	R186 On 06-November-08			Bond Future	8.3300	8.3890	124.2028	123.5664	0.00
12/02/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	835	709	835	709	0.00
12/02/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	5789	6299	5789	6299	0.00
12/02/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	1391	1246	1391	1246	0.00
12/02/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	8450	8942	8450	8942	0.00
12/02/2008	R186 On 06-November-08	8.50	Call	Option on Bond Future	3129	2739	3129	2739	0.00
12/02/2008	R186 On 06-November-08	8.50	Put	Option on Bond Future	1328	1575	1328	1575	0.00
12/02/2008	R196 On 02-May-08			Bond Future	10.0900	10.1110	101.7713	101.7514	0.00
12/02/2008	R196 On 07-August-08			Bond Future	9.6900	9.7240	104.6397	104.6202	0.00
12/02/2008	R196 On 06-November-08			Bond Future	9.4400	9.4820	102.1211	102.1087	0.00
12/02/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	16	15	16	15	0.00
12/02/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	852	871	852	871	0.00
12/02/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1222	1218	1222	1218	0.00
12/02/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1718	1733	1718	1733	0.00
12/02/2008	R196 On 06-November-08	8.75	Call	Option on Bond Future	1646	1644	1646	1644	0.00
12/02/2008	R196 On 06-November-08	8.75	Put	Option on Bond Future	1852	1861	1852	1861	0.00
12/02/2008	R201 On 02-May-08			Bond Future	8.6700	8.7220	103.6687	103.4205	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
12/02/2008	R201 On 07-August-08			Bond Future	8.5500	8.6040	102.1707	101.9282	0.00
12/02/2008	R201 On 06-November-08			Bond Future	8.4500	8.4980	104.8217	104.5850	0.00
12/02/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	841	754	841	754	0.00
12/02/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	1701	1862	1701	1862	0.00
12/02/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	725	664	725	664	0.00
12/02/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	3461	3643	3461	3643	0.00
12/02/2008	R201 On 06-November-08	8.75	Call	Option on Bond Future	2578	2434	2578	2434	0.00
12/02/2008	R201 On 06-November-08	8.75	Put	Option on Bond Future	1159	1252	1159	1252	0.00
12/02/2008	R203 On 02-May-08			Bond Future	8.5900	8.6400	99.0143	98.7022	0.00
12/02/2008	R203 On 07-August-08			Bond Future	8.4900	8.5430	101.8317	101.5230	0.00
12/02/2008	R203 On 06-November-08			Bond Future	8.4100	8.4630	100.2782	99.9731	0.00
12/02/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	463	395	463	395	0.00
12/02/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	2620	2864	2620	2864	0.00
12/02/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	163	136	163	136	0.00
12/02/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	4902	5184	4902	5184	0.00
12/02/2008	R203 On 06-November-08	8.50	Call	Option on Bond Future	1987	1825	1987	1825	0.00
12/02/2008	R203 On 06-November-08	8.50	Put	Option on Bond Future	1457	1600	1457	1600	0.00
12/02/2008	R204 On 02-May-08			Bond Future	8.5900	8.6400	98.9431	98.6092	3,265.00
12/02/2008	R204 On 07-August-08			Bond Future	8.5100	8.5580	97.6679	97.3366	0.00
12/02/2008	R204 On 06-November-08			Bond Future	8.4400	8.4880	100.1717	99.8433	0.00
12/02/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	496	423	496	423	0.00
12/02/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	2808	3069	2808	3069	0.00
12/02/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	104	84	104	84	0.00
12/02/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	5315	5627	5315	5627	0.00
12/02/2008	R204 On 06-November-08	8.50	Call	Option on Bond Future	1920	1749	1920	1749	0.00
12/02/2008	R204 On 06-November-08	8.50	Put	Option on Bond Future	1513	1670	1513	1670	0.00
12/02/2008	R206 On 02-May-08			Bond Future	8.7200	8.7680	96.9359	96.7229	0.00
12/02/2008	R206 On 07-August-08			Bond Future	8.5900	8.6410	95.9083	95.7015	0.00
12/02/2008	R206 On 06-November-08			Bond Future	8.4700	8.5240	98.3932	98.1924	610.00
12/02/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	223	189	223	189	0.00
12/02/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	2245	2425	2245	2425	0.00
12/02/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	455	411	455	411	0.00
12/02/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	2942	3105	2942	3105	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
12/02/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	905	843	905	843	0.00
12/02/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	2834	2973	2834	2973	0.00
12/02/2008	R207 On 02-May-08			Bond Future	8.5900	8.6370	92.4898	92.1502	0.00
12/02/2008	R207 On 07-August-08			Bond Future	8.5100	8.5620	91.4366	91.0988	0.00
12/02/2008	R207 On 06-November-08			Bond Future	8.4500	8.4960	93.7841	93.4481	0.00
12/02/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	512	437	512	437	0.00
12/02/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	2845	3110	2845	3110	0.00
12/02/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	224	183	224	183	0.00
12/02/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	3782	4078	3782	4078	0.00
12/02/2008	R207 On 06-November-08	8.50	Call	Option on Bond Future	1788	1613	1788	1613	0.00
12/02/2008	R207 On 06-November-08	8.50	Put	Option on Bond Future	1425	1587	1425	1587	0.00
12/02/2008	R209 On 02-May-08			Bond Future	8.2400	8.2890	79.0185	78.5746	6,430.00
12/02/2008	R209 On 07-August-08			Bond Future	8.1800	8.2300	81.2560	80.8078	0.00
12/02/2008	R209 On 06-November-08			Bond Future	8.1300	8.1810	80.1848	79.7331	260.00
12/02/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	464	395	464	395	0.00
12/02/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	5033	5408	5033	5408	0.00
12/02/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	108	76	108	76	0.00
12/02/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	4141	4558	4141	4558	0.00
12/02/2008	R209 On 06-November-08	7.75	Call	Option on Bond Future	281	218	281	218	0.00
12/02/2008	R209 On 06-November-08	7.75	Put	Option on Bond Future	3865	4253	3865	4253	0.00
12/02/2008	TRT1 On 02-May-08			Index Future	261.8200	261.1260	261.8220	261.1260	0.00
12/02/2008	TRT1 On 07-August-08			Index Future	269.2300	269.2280	269.2280	269.2280	0.00
12/02/2008	TRT1 On 06-November-08			Index Future	277.1400	276.4060	277.1420	276.4060	400.00
13/02/2008	\$ / R On 17-March-08			Currency Future	7.7400	7.7990	7.7423	7.7990	86,126.00
13/02/2008	\$ / R On 13-June-08			Currency Future	7.9100	7.9680	7.9108	7.9680	27,470.00
13/02/2008	\$ / R On 15-September-08			Currency Future	8.0800	8.1429	8.0836	8.1429	9,008.00
13/02/2008	£ / R On 17-March-08			Currency Future	15.1500	15.2522	15.1492	15.2522	1,217.00
13/02/2008	£ / R On 13-June-08			Currency Future	15.3800	15.4831	15.3780	15.4831	1,455.00
13/02/2008	£ / R On 15-September-08			Currency Future	15.6100	15.7219	15.6091	15.7219	472.00
13/02/2008	€ / R On 17-March-08			Currency Future	11.2500	11.3659	11.2495	11.3659	3,952.00
13/02/2008	€ / R On 13-June-08			Currency Future	11.4500	11.5741	11.4549	11.5741	4,521.00
13/02/2008	€ / R On 15-September-08			Currency Future	11.6700	11.7903	11.6651	11.7903	8,328.00
13/02/2008	ALBI On 02-May-08			Index Future	262.9700	263.3300	262.9730	263.3300	594.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2008	ALBI On 07-August-08			Index Future	270.6600	270.6550	270.6550	270.6550	0.00
13/02/2008	ALBI On 06-November-08			Index Future	278.1900	278.1860	278.1860	278.1860	0.00
13/02/2008	ALBI On 02-May-08	265.00	Call	Index Future	15685	17213	15685	17213	0.00
13/02/2008	ALBI On 02-May-08	265.00	Put	Index Future	35955	33913	35955	33913	0.00
13/02/2008	ALBI On 07-August-08	265.00	Call	Index Future	72026	72113	72026	72113	0.00
13/02/2008	ALBI On 07-August-08	265.00	Put	Index Future	15476	15563	15476	15563	0.00
13/02/2008	ALBI On 06-November-08	265.00	Call	Index Future	139282	139328	139282	139328	0.00
13/02/2008	ALBI On 06-November-08	265.00	Put	Index Future	7422	7468	7422	7468	0.00
13/02/2008	CRD1 On 02-May-08			Index Future	113.1300	113.2160	113.1320	113.2160	0.00
13/02/2008	CRD1 On 07-August-08			Index Future	119.2300	119.2290	119.2290	119.2290	0.00
13/02/2008	CRD1 On 06-November-08			Index Future	119.7500	119.8400	119.7510	119.8400	8.00
13/02/2008	GOVI On 02-May-08			jGovi	264.8500	265.1880	264.8450	265.1880	9.00
13/02/2008	GOVI On 07-August-08			jGovi	272.7700	273.1230	272.7670	273.1230	0.00
13/02/2008	GOVI On 06-November-08			jGovi	280.3400	280.7050	280.3415	280.7050	60.00
13/02/2008	GOVI On 02-May-08	264.00	Call	jGovi	28994	31102	28994	31102	0.00
13/02/2008	GOVI On 02-May-08	264.00	Put	jGovi	20544	19222	20544	19222	0.00
13/02/2008	GOVI On 07-August-08	274.00	Call	jGovi	32019	33773	32019	33773	0.00
13/02/2008	GOVI On 07-August-08	274.00	Put	jGovi	44349	42543	44349	42543	0.00
13/02/2008	GOVI On 06-November-08	274.00	Call	jGovi	85600	88279	85600	88279	0.00
13/02/2008	GOVI On 06-November-08	274.00	Put	jGovi	22185	21229	22185	21229	0.00
13/02/2008	ILBI On 02-May-08			Index Future	307.6900	307.6940	307.6940	307.6940	0.00
13/02/2008	J153 On 31-August-10			jSwap	10.5900	10.5910	0.0813	0.0812	0.00
13/02/2008	J157 On 15-September-15			jSwap	9.8900	9.8910	0.0361	0.0360	0.00
13/02/2008	J186 On 21-December-26			jSwap	9.2200	9.2150	0.1521	0.1520	0.00
13/02/2008	J201 On 22-December-14			jSwap	9.9200	9.9230	0.1211	0.1210	0.00
13/02/2008	J203 On 15-September-17			jSwap	9.7600	9.7630	0.1471	0.1470	0.00
13/02/2008	J204 On 21-December-18			jSwap	9.6700	9.6670	0.1457	0.1456	0.00
13/02/2008	J207 On 15-January-20			jSwap	9.5900	9.5930	0.1119	0.1118	0.00
13/02/2008	JBAR On 21-December-05			jBar	11.1600	11.1580	11.1580	11.1580	0.00
13/02/2008	JFRA On 05-February-09			jFra	10.6100	10.6040	0.0258	0.0258	0.00
13/02/2008	JFRA On 02-May-08			jFra	11.2900	11.2840	0.0291	0.0291	0.00
13/02/2008	JFRA On 07-May-09			jFra	10.2900	10.2910	0.0250	0.0250	0.00
13/02/2008	JFRA On 07-August-08			jFra	11.1900	11.1940	0.0271	0.0271	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
13/02/2008	JFRA On 06-August-09			jFra	10.0100	10.0070	0.0244	0.0243	0.00
13/02/2008	JFRA On 06-November-08			jFra	10.9400	10.9340	0.0265	0.0265	0.00
13/02/2008	JFRA On 05-November-09			jFra	9.7400	9.7360	0.0237	0.0237	0.00
13/02/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20490	20508	20490	20508	0.00
13/02/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	19004	19041	19004	19041	0.00
13/02/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	10680	10737	10680	10737	0.00
13/02/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	7979	8039	7979	8039	0.00
13/02/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	15010	15049	15010	15049	0.00
13/02/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	12720	12759	12720	12759	0.00
13/02/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24272	24289	24272	24289	0.00
13/02/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	24245	24272	24245	24272	0.00
13/02/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	17889	17920	17889	17920	0.00
13/02/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	16227	16260	16227	16260	0.00
13/02/2008	JN02 On 02-May-08			jNote	10.5000	10.4950	0.1877	0.1876	0.00
13/02/2008	JN02 On 07-August-08			jNote	10.2500	10.2460	0.1822	0.1822	0.00
13/02/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	15512	15531	15512	15531	0.00
13/02/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	4868	4937	4868	4937	0.00
13/02/2008	JN05 On 02-May-08			jNote	9.8500	9.8440	0.3828	0.3828	0.00
13/02/2008	JN05 On 07-August-08			jNote	9.7200	9.7180	0.3782	0.3782	0.00
13/02/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	18750	18742	18750	18742	0.00
13/02/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	3532	3598	3532	3598	0.00
13/02/2008	JN10 On 02-May-08			jNote	9.5000	9.4960	0.6032	0.6032	0.00
13/02/2008	JN10 On 07-August-08			jNote	9.4100	9.4080	0.5996	0.5996	0.00
13/02/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	34041	34006	34041	34006	0.00
13/02/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	740	765	740	765	0.00
13/02/2008	JROD On 29-February-08			jRod	10.6700	10.6700	0.0069	0.0069	0.00
13/02/2008	JROD On 31-March-08			jRod	10.8300	10.8310	0.0072	0.0072	0.00
13/02/2008	JROD On 30-April-08			jRod	11.0300	11.0380	0.0076	0.0076	0.00
13/02/2008	JROD On 30-May-08			jRod	10.9700	10.9710	0.0148	0.0148	0.00
13/02/2008	JROD On 30-June-08			jRod	11.1300	11.1350	0.0154	0.0155	0.00
13/02/2008	JROD On 31-July-08			jRod	11.2800	11.2800	0.0160	0.0160	0.00
13/02/2008	OTH1 On 02-May-08			Index Future	253.8500	254.2860	253.8540	254.2860	0.00
13/02/2008	OTH1 On 07-August-08			Index Future	261.1200	261.1200	261.1200	261.1200	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
13/02/2008	OTH1 On 06-November-08			Index Future	268.7100	269.1650	268.7070	269.1650	12.00
13/02/2008	R153 On 02-May-08			Bond Future	9.2100	9.2330	110.1221	110.0792	8,428.00
13/02/2008	R153 On 07-August-08			Bond Future	9.0100	9.0280	113.1469	113.1084	1,290.00
13/02/2008	R153 On 06-November-08			Bond Future	8.8600	8.8780	109.3104	109.2762	0.00
13/02/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	342	330	342	330	0.00
13/02/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	801	831	801	831	0.00
13/02/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	314	305	314	305	0.00
13/02/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	1298	1327	1298	1327	0.00
13/02/2008	R153 On 06-November-08	9.25	Call	Option on Bond Future	2212	2196	2212	2196	0.00
13/02/2008	R153 On 06-November-08	9.25	Put	Option on Bond Future	1545	1563	1545	1563	0.00
13/02/2008	R157 On 02-May-08			Bond Future	8.6900	8.6770	127.6792	127.7415	9,805.00
13/02/2008	R157 On 07-August-08			Bond Future	8.6000	8.5910	131.0946	131.1554	2,500.00
13/02/2008	R157 On 06-November-08			Bond Future	8.5400	8.5280	127.4142	127.4734	0.00
13/02/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	1777	1821	1777	1821	0.00
13/02/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	1385	1367	1385	1367	0.00
13/02/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	859	880	859	880	0.00
13/02/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	4582	4542	4582	4542	0.00
13/02/2008	R157 On 06-November-08	8.75	Call	Option on Bond Future	2843	2883	2843	2883	0.00
13/02/2008	R157 On 06-November-08	8.75	Put	Option on Bond Future	1597	1577	1597	1577	0.00
13/02/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	1031	1065	1031	1065	0.00
13/02/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	2204	2175	2204	2175	2,000.00
13/02/2008	R186 On 02-May-08			Bond Future	8.4800	8.4520	122.6655	122.9837	0.00
13/02/2008	R186 On 07-August-08			Bond Future	8.4200	8.3850	120.7910	121.1098	220.00
13/02/2008	R186 On 06-November-08			Bond Future	8.3600	8.3290	123.8840	124.2028	0.00
13/02/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	752	835	752	835	0.00
13/02/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	6025	5789	6025	5789	0.00
13/02/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	1304	1391	1304	1391	0.00
13/02/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	8682	8450	8682	8450	0.00
13/02/2008	R186 On 06-November-08	8.50	Call	Option on Bond Future	2924	3129	2924	3129	0.00
13/02/2008	R186 On 06-November-08	8.50	Put	Option on Bond Future	1442	1328	1442	1328	0.00
13/02/2008	R196 On 02-May-08			Bond Future	10.0900	10.0850	101.7683	101.7713	0.00
13/02/2008	R196 On 07-August-08			Bond Future	9.6800	9.6870	104.6439	104.6397	0.00
13/02/2008	R196 On 06-November-08			Bond Future	9.4200	9.4400	102.1265	102.1211	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
13/02/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	15	16	15	16	0.00
13/02/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	854	852	854	852	0.00
13/02/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1220	1222	1220	1222	0.00
13/02/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1712	1718	1712	1718	0.00
13/02/2008	R196 On 06-November-08	8.75	Call	Option on Bond Future	1646	1646	1646	1646	0.00
13/02/2008	R196 On 06-November-08	8.75	Put	Option on Bond Future	1846	1852	1846	1852	0.00
13/02/2008	R201 On 02-May-08			Bond Future	8.6800	8.6720	103.6190	103.6687	0.00
13/02/2008	R201 On 07-August-08			Bond Future	8.5600	8.5540	102.1221	102.1707	0.00
13/02/2008	R201 On 06-November-08			Bond Future	8.4600	8.4480	104.7743	104.8217	0.00
13/02/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	814	841	814	841	0.00
13/02/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	1724	1701	1724	1701	0.00
13/02/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	707	725	707	725	0.00
13/02/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	3493	3461	3493	3461	0.00
13/02/2008	R201 On 06-November-08	8.75	Call	Option on Bond Future	2545	2578	2545	2578	0.00
13/02/2008	R201 On 06-November-08	8.75	Put	Option on Bond Future	1173	1159	1173	1159	0.00
13/02/2008	R203 On 02-May-08			Bond Future	8.6200	8.5900	98.8269	99.0143	0.00
13/02/2008	R203 On 07-August-08			Bond Future	8.5200	8.4930	101.6463	101.8317	0.00
13/02/2008	R203 On 06-November-08			Bond Future	8.4400	8.4130	100.0950	100.2782	0.00
13/02/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	412	463	412	463	0.00
13/02/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	2756	2620	2756	2620	0.00
13/02/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	144	163	144	163	0.00
13/02/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	5068	4902	5068	4902	0.00
13/02/2008	R203 On 06-November-08	8.50	Call	Option on Bond Future	1884	1987	1884	1987	0.00
13/02/2008	R203 On 06-November-08	8.50	Put	Option on Bond Future	1537	1457	1537	1457	0.00
13/02/2008	R204 On 02-May-08			Bond Future	8.6000	8.5900	98.8762	98.9431	3,179.00
13/02/2008	R204 On 07-August-08			Bond Future	8.5200	8.5080	97.6015	97.6679	0.00
13/02/2008	R204 On 06-November-08			Bond Future	8.4500	8.4380	100.1059	100.1717	0.00
13/02/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	473	496	473	496	0.00
13/02/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	2852	2808	2852	2808	0.00
13/02/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	98	104	98	104	0.00
13/02/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	5376	5315	5376	5315	0.00
13/02/2008	R204 On 06-November-08	8.50	Call	Option on Bond Future	1881	1920	1881	1920	0.00
13/02/2008	R204 On 06-November-08	8.50	Put	Option on Bond Future	1540	1513	1540	1513	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
13/02/2008	R206 On 02-May-08			Bond Future	8.7400	8.7180	96.8507	96.9359	0.00
13/02/2008	R206 On 07-August-08			Bond Future	8.6100	8.5910	95.8255	95.9083	0.00
13/02/2008	R206 On 06-November-08			Bond Future	8.4900	8.4740	98.3128	98.3932	610.00
13/02/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	204	223	204	223	0.00
13/02/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	2312	2245	2312	2245	0.00
13/02/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	433	455	433	455	0.00
13/02/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	3003	2942	3003	2942	0.00
13/02/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	876	905	876	905	0.00
13/02/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	2885	2834	2885	2834	0.00
13/02/2008	R207 On 02-May-08			Bond Future	8.6000	8.5870	92.4217	92.4898	0.00
13/02/2008	R207 On 07-August-08			Bond Future	8.5200	8.5120	91.3689	91.4366	0.00
13/02/2008	R207 On 06-November-08			Bond Future	8.4600	8.4460	93.7168	93.7841	0.00
13/02/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	488	512	488	512	0.00
13/02/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	2890	2845	2890	2845	0.00
13/02/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	213	224	213	224	0.00
13/02/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	3838	3782	3838	3782	0.00
13/02/2008	R207 On 06-November-08	8.50	Call	Option on Bond Future	1748	1788	1748	1788	0.00
13/02/2008	R207 On 06-November-08	8.50	Put	Option on Bond Future	1453	1425	1453	1425	0.00
13/02/2008	R209 On 02-May-08			Bond Future	8.2700	8.2390	78.7516	79.0185	6,260.00
13/02/2008	R209 On 07-August-08			Bond Future	8.2100	8.1800	80.9866	81.2560	0.00
13/02/2008	R209 On 06-November-08			Bond Future	8.1600	8.1310	79.9133	80.1848	260.00
13/02/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	409	464	409	464	0.00
13/02/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	5245	5033	5245	5033	0.00
13/02/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	86	108	86	108	0.00
13/02/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	4389	4141	4389	4141	0.00
13/02/2008	R209 On 06-November-08	7.75	Call	Option on Bond Future	239	281	239	281	0.00
13/02/2008	R209 On 06-November-08	7.75	Put	Option on Bond Future	4094	3865	4094	3865	0.00
13/02/2008	TRT1 On 02-May-08			Index Future	261.4800	261.8220	261.4810	261.8220	0.00
13/02/2008	TRT1 On 07-August-08			Index Future	269.2300	269.2280	269.2280	269.2280	0.00
13/02/2008	TRT1 On 06-November-08			Index Future	276.7800	277.1420	276.7800	277.1420	400.00
14/02/2008	\$ / R On 17-March-08			Currency Future	7.7100	7.7423	7.7079	7.7423	86,108.00
14/02/2008	\$ / R On 13-June-08			Currency Future	7.8700	7.9108	7.8749	7.9108	27,502.00
14/02/2008	\$ / R On 15-September-08			Currency Future	8.0500	8.0836	8.0470	8.0836	9,416.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2008	£ / R On 17-March-08			Currency Future	15.1600	15.1492	15.1552	15.1492	1,217.00
14/02/2008	£ / R On 13-June-08			Currency Future	15.3800	15.3780	15.3843	15.3780	1,455.00
14/02/2008	£ / R On 15-September-08			Currency Future	15.6200	15.6091	15.6171	15.6091	473.00
14/02/2008	€ / R On 17-March-08			Currency Future	11.2400	11.2495	11.2381	11.2495	3,952.00
14/02/2008	€ / R On 13-June-08			Currency Future	11.4400	11.4549	11.4428	11.4549	4,531.00
14/02/2008	€ / R On 15-September-08			Currency Future	11.6500	11.6651	11.6523	11.6651	8,329.00
14/02/2008	ALBI On 02-May-08			Index Future	263.7300	262.9730	263.7320	262.9730	594.00
14/02/2008	ALBI On 07-August-08			Index Future	270.6600	270.6550	270.6550	270.6550	0.00
14/02/2008	ALBI On 06-November-08			Index Future	278.1900	278.1860	278.1860	278.1860	0.00
14/02/2008	ALBI On 02-May-08	265.00	Call	Index Future	18560	15685	18560	15685	0.00
14/02/2008	ALBI On 02-May-08	265.00	Put	Index Future	31240	35955	31240	35955	0.00
14/02/2008	ALBI On 07-August-08	265.00	Call	Index Future	71938	72026	71938	72026	0.00
14/02/2008	ALBI On 07-August-08	265.00	Put	Index Future	15388	15476	15388	15476	0.00
14/02/2008	ALBI On 06-November-08	265.00	Call	Index Future	139237	139282	139237	139282	0.00
14/02/2008	ALBI On 06-November-08	265.00	Put	Index Future	7377	7422	7377	7422	0.00
14/02/2008	CRD1 On 02-May-08			Index Future	113.4500	113.1320	113.4500	113.1320	0.00
14/02/2008	CRD1 On 07-August-08			Index Future	119.2300	119.2290	119.2290	119.2290	0.00
14/02/2008	CRD1 On 06-November-08			Index Future	120.0900	119.7510	120.0880	119.7510	8.00
14/02/2008	GOVI On 02-May-08			jGovi	265.6600	264.8450	265.6580	264.8450	15.00
14/02/2008	GOVI On 07-August-08			jGovi	273.6000	272.7670	273.6030	272.7670	0.00
14/02/2008	GOVI On 06-November-08			jGovi	281.2000	280.3415	281.2020	280.3415	60.00
14/02/2008	GOVI On 02-May-08	264.00	Call	jGovi	33600	28994	33600	28994	0.00
14/02/2008	GOVI On 02-May-08	264.00	Put	jGovi	17020	20544	17020	20544	0.00
14/02/2008	GOVI On 07-August-08	274.00	Call	jGovi	35863	32019	35863	32019	0.00
14/02/2008	GOVI On 07-August-08	274.00	Put	jGovi	39833	44349	39833	44349	0.00
14/02/2008	GOVI On 06-November-08	274.00	Call	jGovi	91748	85600	91748	85600	0.00
14/02/2008	GOVI On 06-November-08	274.00	Put	jGovi	19728	22185	19728	22185	0.00
14/02/2008	ILBI On 02-May-08			Index Future	307.6900	307.6940	307.6940	307.6940	0.00
14/02/2008	J153 On 31-August-10			jSwap	10.5900	10.5920	0.0813	0.0813	0.00
14/02/2008	J157 On 15-September-15			jSwap	9.8900	9.8920	0.0361	0.0361	0.00
14/02/2008	J186 On 21-December-26			jSwap	9.2200	9.2160	0.1521	0.1521	0.00
14/02/2008	J201 On 22-December-14			jSwap	9.9300	9.9240	0.1212	0.1211	0.00
14/02/2008	J203 On 15-September-17			jSwap	9.7700	9.7640	0.1472	0.1471	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
14/02/2008	J204 On 21-December-18			jSwap	9.6700	9.6680	0.1458	0.1457	0.00
14/02/2008	J207 On 15-January-20			jSwap	9.6000	9.5940	0.1120	0.1119	0.00
14/02/2008	JBAR On 21-December-05			jBar	11.1600	11.1580	11.1580	11.1580	0.00
14/02/2008	JFRA On 05-February-09			jFra	10.6200	10.6120	0.0258	0.0258	0.00
14/02/2008	JFRA On 02-May-08			jFra	11.2900	11.2860	0.0291	0.0291	0.00
14/02/2008	JFRA On 07-May-09			jFra	10.3000	10.2920	0.0250	0.0250	0.00
14/02/2008	JFRA On 07-August-08			jFra	11.1900	11.1940	0.0271	0.0271	0.00
14/02/2008	JFRA On 06-August-09			jFra	10.0100	10.0110	0.0244	0.0244	0.00
14/02/2008	JFRA On 06-November-08			jFra	10.9400	10.9350	0.0265	0.0265	0.00
14/02/2008	JFRA On 05-November-09			jFra	9.7500	9.7370	0.0237	0.0237	0.00
14/02/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20477	20490	20477	20490	0.00
14/02/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	18962	19004	18962	19004	0.00
14/02/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	10625	10680	10625	10680	0.00
14/02/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	7919	7979	7919	7979	0.00
14/02/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	14970	15010	14970	15010	0.00
14/02/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	12681	12720	12681	12720	0.00
14/02/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24252	24272	24252	24272	0.00
14/02/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	24220	24245	24220	24245	0.00
14/02/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	17860	17889	17860	17889	0.00
14/02/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	16192	16227	16192	16227	0.00
14/02/2008	JN02 On 02-May-08			jNote	10.5000	10.4980	0.1877	0.1877	0.00
14/02/2008	JN02 On 07-August-08			jNote	10.2500	10.2480	0.1822	0.1822	0.00
14/02/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	15494	15512	15494	15512	0.00
14/02/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	4799	4868	4799	4868	0.00
14/02/2008	JN05 On 02-May-08			jNote	9.8500	9.8460	0.3829	0.3828	0.00
14/02/2008	JN05 On 07-August-08			jNote	9.7200	9.7190	0.3783	0.3782	0.00
14/02/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	18730	18750	18730	18750	0.00
14/02/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	3475	3532	3475	3532	0.00
14/02/2008	JN10 On 02-May-08			jNote	9.5000	9.4970	0.6032	0.6032	0.00
14/02/2008	JN10 On 07-August-08			jNote	9.4100	9.4090	0.5996	0.5996	0.00
14/02/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	34075	34041	34075	34041	0.00
14/02/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	716	740	716	740	0.00
14/02/2008	JROD On 29-February-08			jRod	10.6700	10.6680	0.0069	0.0069	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
14/02/2008	JROD On 31-March-08			jRod	10.8200	10.8250	0.0072	0.0072	0.00
14/02/2008	JROD On 30-April-08			jRod	11.0200	11.0300	0.0076	0.0076	0.00
14/02/2008	JROD On 30-May-08			jRod	10.9600	10.9660	0.0148	0.0148	0.00
14/02/2008	JROD On 30-June-08			jRod	11.1300	11.1300	0.0154	0.0154	0.00
14/02/2008	JROD On 31-July-08			jRod	11.2700	11.2760	0.0160	0.0160	0.00
14/02/2008	OTH1 On 02-May-08			Index Future	254.6800	253.8540	254.6830	253.8540	0.00
14/02/2008	OTH1 On 07-August-08			Index Future	261.1200	261.1200	261.1200	261.1200	0.00
14/02/2008	OTH1 On 06-November-08			Index Future	269.5900	268.7070	269.5850	268.7070	12.00
14/02/2008	R153 On 02-May-08			Bond Future	9.1100	9.2130	110.3370	110.1221	8,428.00
14/02/2008	R153 On 07-August-08			Bond Future	8.9100	9.0080	113.3396	113.1469	1,290.00
14/02/2008	R153 On 06-November-08			Bond Future	8.7600	8.8580	109.4814	109.3104	0.00
14/02/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	425	342	425	342	0.00
14/02/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	668	801	668	801	0.00
14/02/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	372	314	372	314	0.00
14/02/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	1163	1298	1163	1298	0.00
14/02/2008	R153 On 06-November-08	9.25	Call	Option on Bond Future	2306	2212	2306	2212	0.00
14/02/2008	R153 On 06-November-08	9.25	Put	Option on Bond Future	1468	1545	1468	1545	0.00
14/02/2008	R157 On 02-May-08			Bond Future	8.6200	8.6870	128.1165	127.6792	10,366.00
14/02/2008	R157 On 07-August-08			Bond Future	8.5300	8.6010	131.5209	131.0946	2,500.00
14/02/2008	R157 On 06-November-08			Bond Future	8.4700	8.5380	127.8294	127.4142	0.00
14/02/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	2015	1777	2015	1777	0.00
14/02/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	1186	1385	1186	1385	0.00
14/02/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	970	859	970	859	0.00
14/02/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	4267	4582	4267	4582	0.00
14/02/2008	R157 On 06-November-08	8.75	Call	Option on Bond Future	3094	2843	3094	2843	0.00
14/02/2008	R157 On 06-November-08	8.75	Put	Option on Bond Future	1432	1597	1432	1597	0.00
14/02/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	1200	1031	1200	1031	0.00
14/02/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	1936	2204	1936	2204	2,000.00
14/02/2008	R186 On 02-May-08			Bond Future	8.4300	8.4820	123.1966	122.6655	0.00
14/02/2008	R186 On 07-August-08			Bond Future	8.3700	8.4150	121.3230	120.7910	220.00
14/02/2008	R186 On 06-November-08			Bond Future	8.3100	8.3590	124.4161	123.8840	0.00
14/02/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	860	752	860	752	0.00
14/02/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	5602	6025	5602	6025	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
14/02/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	1428	1304	1428	1304	0.00
14/02/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	8274	8682	8274	8682	0.00
14/02/2008	R186 On 06-November-08	8.50	Call	Option on Bond Future	3260	2924	3260	2924	0.00
14/02/2008	R186 On 06-November-08	8.50	Put	Option on Bond Future	1246	1442	1246	1442	0.00
14/02/2008	R196 On 02-May-08			Bond Future	10.0400	10.0890	101.8081	101.7683	0.00
14/02/2008	R196 On 07-August-08			Bond Future	9.6100	9.6790	104.6819	104.6439	0.00
14/02/2008	R196 On 06-November-08			Bond Future	9.3400	9.4220	102.1520	102.1265	0.00
14/02/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	18	15	18	15	0.00
14/02/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	817	854	817	854	0.00
14/02/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1233	1220	1233	1220	0.00
14/02/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1687	1712	1687	1712	0.00
14/02/2008	R196 On 06-November-08	8.75	Call	Option on Bond Future	1655	1646	1655	1646	0.00
14/02/2008	R196 On 06-November-08	8.75	Put	Option on Bond Future	1829	1846	1829	1846	0.00
14/02/2008	R201 On 02-May-08			Bond Future	8.6100	8.6820	103.9677	103.6190	0.00
14/02/2008	R201 On 07-August-08			Bond Future	8.4900	8.5640	102.4626	102.1221	0.00
14/02/2008	R201 On 06-November-08			Bond Future	8.3900	8.4580	105.1066	104.7743	0.00
14/02/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	949	814	949	814	0.00
14/02/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	1510	1724	1510	1724	0.00
14/02/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	800	707	800	707	0.00
14/02/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	3244	3493	3244	3493	0.00
14/02/2008	R201 On 06-November-08	8.75	Call	Option on Bond Future	2756	2545	2756	2545	0.00
14/02/2008	R201 On 06-November-08	8.75	Put	Option on Bond Future	1052	1173	1052	1173	0.00
14/02/2008	R203 On 02-May-08			Bond Future	8.5600	8.6200	99.2022	98.8269	0.00
14/02/2008	R203 On 07-August-08			Bond Future	8.4600	8.5230	102.0175	101.6463	0.00
14/02/2008	R203 On 06-November-08			Bond Future	8.3800	8.4430	100.4618	100.0950	0.00
14/02/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	499	412	499	412	0.00
14/02/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	2468	2756	2468	2756	0.00
14/02/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	178	144	178	144	0.00
14/02/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	4732	5068	4732	5068	0.00
14/02/2008	R203 On 06-November-08	8.50	Call	Option on Bond Future	2085	1884	2085	1884	0.00
14/02/2008	R203 On 06-November-08	8.50	Put	Option on Bond Future	1371	1537	1371	1537	0.00
14/02/2008	R204 On 02-May-08			Bond Future	8.5600	8.6000	99.1442	98.8762	3,179.00
14/02/2008	R204 On 07-August-08			Bond Future	8.4800	8.5180	97.8674	97.6015	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
14/02/2008	R204 On 06-November-08			Bond Future	8.4100	8.4480	100.3695	100.1059	0.00
14/02/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	535	473	535	473	0.00
14/02/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	2646	2852	2646	2852	0.00
14/02/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	116	98	116	98	0.00
14/02/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	5128	5376	5128	5376	0.00
14/02/2008	R204 On 06-November-08	8.50	Call	Option on Bond Future	2023	1881	2023	1881	0.00
14/02/2008	R204 On 06-November-08	8.50	Put	Option on Bond Future	1418	1540	1418	1540	0.00
14/02/2008	R206 On 02-May-08			Bond Future	8.6600	8.7380	97.1923	96.8507	0.00
14/02/2008	R206 On 07-August-08			Bond Future	8.5300	8.6110	96.1572	95.8255	0.00
14/02/2008	R206 On 06-November-08			Bond Future	8.4100	8.4940	98.6348	98.3128	610.00
14/02/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	266	204	266	204	0.00
14/02/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	2033	2312	2033	2312	0.00
14/02/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	511	433	511	433	0.00
14/02/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	2749	3003	2749	3003	0.00
14/02/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	982	876	982	876	0.00
14/02/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	2670	2885	2670	2885	0.00
14/02/2008	R207 On 02-May-08			Bond Future	8.5500	8.5970	92.7626	92.4217	0.00
14/02/2008	R207 On 07-August-08			Bond Future	8.4700	8.5220	91.7081	91.3689	0.00
14/02/2008	R207 On 06-November-08			Bond Future	8.4100	8.4560	94.0541	93.7168	0.00
14/02/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	571	488	571	488	0.00
14/02/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	2631	2890	2631	2890	0.00
14/02/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	261	213	261	213	0.00
14/02/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	3547	3838	3547	3838	0.00
14/02/2008	R207 On 06-November-08	8.50	Call	Option on Bond Future	1932	1748	1932	1748	0.00
14/02/2008	R207 On 06-November-08	8.50	Put	Option on Bond Future	1300	1453	1300	1453	0.00
14/02/2008	R209 On 02-May-08			Bond Future	8.2400	8.2690	79.0185	78.7516	6,260.00
14/02/2008	R209 On 07-August-08			Bond Future	8.1800	8.2100	81.2560	80.9866	0.00
14/02/2008	R209 On 06-November-08			Bond Future	8.1300	8.1610	80.1848	79.9133	260.00
14/02/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	448	409	448	409	0.00
14/02/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	5017	5245	5017	5245	0.00
14/02/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	106	86	106	86	0.00
14/02/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	4139	4389	4139	4389	0.00
14/02/2008	R209 On 06-November-08	7.75	Call	Option on Bond Future	278	239	278	239	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
14/02/2008	R209 On 06-November-08	7.75	Put	Option on Bond Future	3862	4094	3862	4094	0.00
14/02/2008	TRT1 On 02-May-08			Index Future	262.2800	261.4810	262.2840	261.4810	0.00
14/02/2008	TRT1 On 07-August-08			Index Future	269.2300	269.2280	269.2280	269.2280	0.00
14/02/2008	TRT1 On 06-November-08			Index Future	277.6300	276.7800	277.6310	276.7800	400.00
15/02/2008	\$ / R On 17-March-08			Currency Future	7.7100	7.7079	7.7079	7.7079	86,076.00
15/02/2008	\$ / R On 13-June-08			Currency Future	7.8700	7.8749	7.8749	7.8749	27,201.00
15/02/2008	\$ / R On 15-September-08			Currency Future	8.0500	8.0470	8.0470	8.0470	9,586.00
15/02/2008	£ / R On 17-March-08			Currency Future	15.1600	15.1552	15.1552	15.1552	1,217.00
15/02/2008	£ / R On 13-June-08			Currency Future	15.3800	15.3843	15.3843	15.3843	1,450.00
15/02/2008	£ / R On 15-September-08			Currency Future	15.6200	15.6171	15.6171	15.6171	480.00
15/02/2008	€ / R On 17-March-08			Currency Future	11.2400	11.2381	11.2381	11.2381	3,952.00
15/02/2008	€ / R On 13-June-08			Currency Future	11.4400	11.4428	11.4428	11.4428	4,648.00
15/02/2008	€ / R On 15-September-08			Currency Future	11.6500	11.6523	11.6523	11.6523	8,364.00
15/02/2008	ALBI On 02-May-08			Index Future	263.2000	263.7320	263.2020	263.7320	594.00
15/02/2008	ALBI On 07-August-08			Index Future	271.1900	270.6550	271.1910	270.6550	0.00
15/02/2008	ALBI On 06-November-08			Index Future	278.6900	278.1860	278.6930	278.1860	0.00
15/02/2008	ALBI On 02-May-08	265.00	Call	Index Future	16261	18560	16261	18560	0.00
15/02/2008	ALBI On 02-May-08	265.00	Put	Index Future	34241	31240	34241	31240	0.00
15/02/2008	ALBI On 07-August-08	265.00	Call	Index Future	75841	71938	75841	71938	0.00
15/02/2008	ALBI On 07-August-08	265.00	Put	Index Future	13931	15388	13931	15388	0.00
15/02/2008	ALBI On 06-November-08	265.00	Call	Index Future	143660	139237	143660	139237	0.00
15/02/2008	ALBI On 06-November-08	265.00	Put	Index Future	6730	7377	6730	7377	0.00
15/02/2008	CRD1 On 02-May-08			Index Future	113.3200	113.4500	113.3190	113.4500	0.00
15/02/2008	CRD1 On 07-August-08			Index Future	119.5400	119.2290	119.5370	119.2290	0.00
15/02/2008	CRD1 On 06-November-08			Index Future	119.9500	120.0880	119.9500	120.0880	8.00
15/02/2008	GOVI On 02-May-08			jGovi	265.0900	265.6580	265.0925	265.6580	15.00
15/02/2008	GOVI On 07-August-08			jGovi	273.0200	273.6030	273.0205	273.6030	0.00
15/02/2008	GOVI On 06-November-08			jGovi	280.6000	281.2020	280.6035	281.2020	60.00
15/02/2008	GOVI On 02-May-08	264.00	Call	jGovi	30090	33600	30090	33600	0.00
15/02/2008	GOVI On 02-May-08	264.00	Put	jGovi	19165	17020	19165	17020	0.00
15/02/2008	GOVI On 07-August-08	274.00	Call	jGovi	32972	35863	32972	35863	0.00
15/02/2008	GOVI On 07-August-08	274.00	Put	jGovi	42767	39833	42767	39833	0.00
15/02/2008	GOVI On 06-November-08	274.00	Call	jGovi	87321	91748	87321	91748	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
15/02/2008	GOVI On 06-November-08	274.00	Put	jGovi	21286	19728	21286	19728	0.00
15/02/2008	ILBI On 02-May-08			Index Future	307.8100	307.6940	307.8100	307.6940	0.00
15/02/2008	J153 On 31-August-10			jSwap	10.4900	10.5940	0.0787	0.0813	0.00
15/02/2008	J157 On 15-September-15			jSwap	9.7900	9.8930	0.0307	0.0361	0.00
15/02/2008	J186 On 21-December-26			jSwap	9.1100	9.2160	0.1432	0.1521	0.00
15/02/2008	J201 On 22-December-14			jSwap	9.8100	9.9260	0.1159	0.1212	0.00
15/02/2008	J203 On 15-September-17			jSwap	9.6900	9.7650	0.1429	0.1472	0.00
15/02/2008	J204 On 21-December-18			jSwap	9.5900	9.6690	0.1413	0.1458	0.00
15/02/2008	J207 On 15-January-20			jSwap	9.5100	9.5950	0.1068	0.1120	0.00
15/02/2008	JBAR On 21-December-05			jBar	11.1700	11.1580	11.1670	11.1580	0.00
15/02/2008	JFRA On 05-February-09			jFra	10.4800	10.6240	0.0255	0.0258	0.00
15/02/2008	JFRA On 02-May-08			jFra	11.2200	11.2890	0.0289	0.0291	0.00
15/02/2008	JFRA On 07-May-09			jFra	10.1300	10.2970	0.0246	0.0250	0.00
15/02/2008	JFRA On 07-August-08			jFra	11.1000	11.1940	0.0269	0.0271	0.00
15/02/2008	JFRA On 06-August-09			jFra	9.8500	10.0130	0.0240	0.0244	0.00
15/02/2008	JFRA On 06-November-08			jFra	10.8000	10.9370	0.0262	0.0265	0.00
15/02/2008	JFRA On 05-November-09			jFra	9.5600	9.7460	0.0233	0.0237	0.00
15/02/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20271	20477	20271	20477	0.00
15/02/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	19112	18962	19112	18962	0.00
15/02/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	10467	10625	10467	10625	0.00
15/02/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	7944	7919	7944	7919	0.00
15/02/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	14807	14970	14807	14970	0.00
15/02/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	12757	12681	12757	12681	0.00
15/02/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24040	24252	24040	24252	0.00
15/02/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	24397	24220	24397	24220	0.00
15/02/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	17660	17860	17660	17860	0.00
15/02/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	16325	16192	16325	16192	0.00
15/02/2008	JN02 On 02-May-08			jNote	10.3600	10.5010	0.1855	0.1877	0.00
15/02/2008	JN02 On 07-August-08			jNote	10.1000	10.2510	0.1799	0.1822	0.00
15/02/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	13840	15494	13840	15494	0.00
15/02/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	5583	4799	5583	4799	0.00
15/02/2008	JN05 On 02-May-08			jNote	9.7000	9.8470	0.3785	0.3829	0.00
15/02/2008	JN05 On 07-August-08			jNote	9.5700	9.7200	0.3739	0.3783	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
15/02/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	14728	18730	14728	18730	0.00
15/02/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	5101	3475	5101	3475	0.00
15/02/2008	JN10 On 02-May-08			jNote	9.4200	9.4980	0.6009	0.6032	0.00
15/02/2008	JN10 On 07-August-08			jNote	9.3300	9.4090	0.5973	0.5996	0.00
15/02/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	29546	34075	29546	34075	0.00
15/02/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	1133	716	1133	716	0.00
15/02/2008	JROD On 29-February-08			jRod	10.6600	10.6660	0.0075	0.0069	0.00
15/02/2008	JROD On 31-March-08			jRod	10.8200	10.8190	0.0078	0.0072	0.00
15/02/2008	JROD On 30-April-08			jRod	11.0300	11.0220	0.0081	0.0076	0.00
15/02/2008	JROD On 30-May-08			jRod	10.9700	10.9620	0.0154	0.0148	0.00
15/02/2008	JROD On 30-June-08			jRod	11.1400	11.1250	0.0160	0.0154	0.00
15/02/2008	JROD On 31-July-08			jRod	11.2900	11.2710	0.0166	0.0160	0.00
15/02/2008	OTH1 On 02-May-08			Index Future	253.7900	254.6830	253.7900	254.6830	0.00
15/02/2008	OTH1 On 07-August-08			Index Future	261.4800	261.1200	261.4820	261.1200	0.00
15/02/2008	OTH1 On 06-November-08			Index Future	268.6400	269.5850	268.6400	269.5850	12.00
15/02/2008	R153 On 02-May-08			Bond Future	9.1100	9.1130	110.3370	110.3370	8,428.00
15/02/2008	R153 On 07-August-08			Bond Future	8.9100	8.9080	113.3396	113.3396	1,290.00
15/02/2008	R153 On 06-November-08			Bond Future	8.7600	8.7580	109.4814	109.4814	0.00
15/02/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	421	425	421	425	0.00
15/02/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	665	668	665	668	0.00
15/02/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	370	372	370	372	0.00
15/02/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	1161	1163	1161	1163	0.00
15/02/2008	R153 On 06-November-08	9.25	Call	Option on Bond Future	2303	2306	2303	2306	0.00
15/02/2008	R153 On 06-November-08	9.25	Put	Option on Bond Future	1465	1468	1465	1468	0.00
15/02/2008	R157 On 02-May-08			Bond Future	8.6600	8.6170	127.8664	128.1165	10,366.00
15/02/2008	R157 On 07-August-08			Bond Future	8.5700	8.5310	131.2771	131.5209	2,500.00
15/02/2008	R157 On 06-November-08			Bond Future	8.5100	8.4680	127.5919	127.8294	0.00
15/02/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	1086	1200	1086	1200	0.00
15/02/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	2072	1936	2072	1936	2,000.00
15/02/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	897	970	897	970	0.00
15/02/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	4438	4267	4438	4267	0.00
15/02/2008	R157 On 06-November-08	8.75	Call	Option on Bond Future	2943	3094	2943	3094	0.00
15/02/2008	R157 On 06-November-08	8.75	Put	Option on Bond Future	1519	1432	1519	1432	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
15/02/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	1861	2015	1861	2015	0.00
15/02/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	1282	1186	1282	1186	0.00
15/02/2008	R186 On 02-May-08			Bond Future	8.4900	8.4320	122.5597	123.1966	0.00
15/02/2008	R186 On 07-August-08			Bond Future	8.4300	8.3650	120.6851	121.3230	220.00
15/02/2008	R186 On 06-November-08			Bond Future	8.3700	8.3090	123.7780	124.4161	0.00
15/02/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	707	860	707	860	0.00
15/02/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	6085	5602	6085	5602	0.00
15/02/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	1262	1428	1262	1428	0.00
15/02/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	8746	8274	8746	8274	0.00
15/02/2008	R186 On 06-November-08	8.50	Call	Option on Bond Future	2851	3260	2851	3260	0.00
15/02/2008	R186 On 06-November-08	8.50	Put	Option on Bond Future	1476	1246	1476	1246	0.00
15/02/2008	R196 On 02-May-08			Bond Future	10.0500	10.0370	101.7989	101.8081	0.00
15/02/2008	R196 On 07-August-08			Bond Future	9.6100	9.6070	104.6803	104.6819	0.00
15/02/2008	R196 On 06-November-08			Bond Future	9.3300	9.3360	102.1541	102.1520	0.00
15/02/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	17	18	17	18	0.00
15/02/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	825	817	825	817	0.00
15/02/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1229	1233	1229	1233	0.00
15/02/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1684	1687	1684	1687	0.00
15/02/2008	R196 On 06-November-08	8.75	Call	Option on Bond Future	1653	1655	1653	1655	0.00
15/02/2008	R196 On 06-November-08	8.75	Put	Option on Bond Future	1825	1829	1825	1829	0.00
15/02/2008	R201 On 02-May-08			Bond Future	8.6500	8.6120	103.7683	103.9677	0.00
15/02/2008	R201 On 07-August-08			Bond Future	8.5300	8.4940	102.2679	102.4626	0.00
15/02/2008	R201 On 06-November-08			Bond Future	8.4300	8.3880	104.9166	105.1066	0.00
15/02/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	858	949	858	949	0.00
15/02/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	1619	1510	1619	1510	0.00
15/02/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	739	800	739	800	0.00
15/02/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	3379	3244	3379	3244	0.00
15/02/2008	R201 On 06-November-08	8.75	Call	Option on Bond Future	2629	2756	2629	2756	0.00
15/02/2008	R201 On 06-November-08	8.75	Put	Option on Bond Future	1115	1052	1115	1052	0.00
15/02/2008	R203 On 02-May-08			Bond Future	8.6000	8.5600	98.9518	99.2022	0.00
15/02/2008	R203 On 07-August-08			Bond Future	8.5000	8.4630	101.7698	102.0175	0.00
15/02/2008	R203 On 06-November-08			Bond Future	8.4200	8.3830	100.2171	100.4618	0.00
15/02/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	429	499	429	499	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
15/02/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	2648	2468	2648	2468	0.00
15/02/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	152	178	152	178	0.00
15/02/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	4953	4732	4953	4732	0.00
15/02/2008	R203 On 06-November-08	8.50	Call	Option on Bond Future	1944	2085	1944	2085	0.00
15/02/2008	R203 On 06-November-08	8.50	Put	Option on Bond Future	1475	1371	1475	1371	0.00
15/02/2008	R204 On 02-May-08			Bond Future	8.6000	8.5600	98.8762	99.1442	3,179.00
15/02/2008	R204 On 07-August-08			Bond Future	8.5200	8.4780	97.6015	97.8674	0.00
15/02/2008	R204 On 06-November-08			Bond Future	8.4500	8.4080	100.1059	100.3695	0.00
15/02/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	460	535	460	535	0.00
15/02/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	2838	2646	2838	2646	0.00
15/02/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	96	116	96	116	0.00
15/02/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	5374	5128	5374	5128	0.00
15/02/2008	R204 On 06-November-08	8.50	Call	Option on Bond Future	1874	2023	1874	2023	0.00
15/02/2008	R204 On 06-November-08	8.50	Put	Option on Bond Future	1533	1418	1533	1418	0.00
15/02/2008	R206 On 02-May-08			Bond Future	8.7000	8.6580	97.0213	97.1923	0.00
15/02/2008	R206 On 07-August-08			Bond Future	8.5700	8.5310	95.9912	96.1572	0.00
15/02/2008	R206 On 06-November-08			Bond Future	8.4500	8.4140	98.4737	98.6348	610.00
15/02/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	228	266	228	266	0.00
15/02/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	2165	2033	2165	2033	0.00
15/02/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	466	511	466	511	0.00
15/02/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	2870	2749	2870	2749	0.00
15/02/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	923	982	923	982	0.00
15/02/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	2772	2670	2772	2670	0.00
15/02/2008	R207 On 02-May-08			Bond Future	8.6100	8.5470	92.3537	92.7626	0.00
15/02/2008	R207 On 07-August-08			Bond Future	8.5300	8.4720	91.3013	91.7081	0.00
15/02/2008	R207 On 06-November-08			Bond Future	8.4700	8.4060	93.6495	94.0541	0.00
15/02/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	458	571	458	571	0.00
15/02/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	2928	2631	2928	2631	0.00
15/02/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	200	261	200	261	0.00
15/02/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	3893	3547	3893	3547	0.00
15/02/2008	R207 On 06-November-08	8.50	Call	Option on Bond Future	1706	1932	1706	1932	0.00
15/02/2008	R207 On 06-November-08	8.50	Put	Option on Bond Future	1478	1300	1478	1300	0.00
15/02/2008	R209 On 02-May-08			Bond Future	8.3100	8.2390	78.3981	79.0185	6,260.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2008	R209 On 07-August-08			Bond Future	8.2500	8.1800	80.6297	81.2560	0.00
15/02/2008	R209 On 06-November-08			Bond Future	8.2000	8.1310	79.5536	80.1848	260.00
15/02/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	339	448	339	448	0.00
15/02/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	5529	5017	5529	5017	0.00
15/02/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	62	106	62	106	0.00
15/02/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	4722	4139	4722	4139	0.00
15/02/2008	R209 On 06-November-08	7.75	Call	Option on Bond Future	190	278	190	278	0.00
15/02/2008	R209 On 06-November-08	7.75	Put	Option on Bond Future	4405	3862	4405	3862	0.00
15/02/2008	TRT1 On 02-May-08			Index Future	261.7200	262.2840	261.7180	262.2840	0.00
15/02/2008	TRT1 On 07-August-08			Index Future	269.7900	269.2280	269.7850	269.2280	0.00
15/02/2008	TRT1 On 06-November-08			Index Future	277.0300	277.6310	277.0320	277.6310	400.00
18/02/2008	\$ / R On 17-March-08			Currency Future	7.6700	7.7079	7.6698	7.7079	81,777.00
18/02/2008	\$ / R On 13-June-08			Currency Future	7.8400	7.8749	7.8352	7.8749	25,989.00
18/02/2008	\$ / R On 15-September-08			Currency Future	8.0100	8.0470	8.0054	8.0470	9,589.00
18/02/2008	£ / R On 17-March-08			Currency Future	14.9400	15.1552	14.9352	15.1552	2,217.00
18/02/2008	£ / R On 13-June-08			Currency Future	15.1600	15.3843	15.1561	15.3843	1,450.00
18/02/2008	£ / R On 15-September-08			Currency Future	15.3900	15.6171	15.3854	15.6171	566.00
18/02/2008	€ / R On 17-March-08			Currency Future	11.2200	11.2381	11.2230	11.2381	3,951.00
18/02/2008	€ / R On 13-June-08			Currency Future	11.4200	11.4428	11.4245	11.4428	4,648.00
18/02/2008	€ / R On 15-September-08			Currency Future	11.6300	11.6523	11.6321	11.6523	7,965.00
18/02/2008	ALBI On 02-May-08			Index Future	263.3600	263.2020	263.3590	263.2020	594.00
18/02/2008	ALBI On 07-August-08			Index Future	271.3800	271.1910	271.3750	271.1910	0.00
18/02/2008	ALBI On 06-November-08			Index Future	278.8800	278.6930	278.8820	278.6930	0.00
18/02/2008	ALBI On 02-May-08	265.00	Call	Index Future	16419	16261	16419	16261	0.00
18/02/2008	ALBI On 02-May-08	265.00	Put	Index Future	32829	34241	32829	34241	0.00
18/02/2008	ALBI On 07-August-08	265.00	Call	Index Future	76982	75841	76982	75841	0.00
18/02/2008	ALBI On 07-August-08	265.00	Put	Index Future	13232	13931	13232	13931	0.00
18/02/2008	ALBI On 06-November-08	265.00	Call	Index Future	145210	143660	145210	143660	0.00
18/02/2008	ALBI On 06-November-08	265.00	Put	Index Future	6390	6730	6390	6730	0.00
18/02/2008	CRD1 On 02-May-08			Index Future	113.4000	113.3190	113.3990	113.3190	0.00
18/02/2008	CRD1 On 07-August-08			Index Future	119.6200	119.5370	119.6190	119.5370	0.00
18/02/2008	CRD1 On 06-November-08			Index Future	120.0300	119.9500	120.0340	119.9500	8.00
18/02/2008	GOVI On 02-May-08			jGovi	265.2500	265.0925	265.2510	265.0925	15.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2008	GOVI On 07-August-08			jGovi	273.1800	273.0205	273.1820	273.0205	0.00
18/02/2008	GOVI On 06-November-08			jGovi	280.7700	280.6035	280.7705	280.6035	60.00
18/02/2008	GOVI On 02-May-08	264.00	Call	jGovi	30544	30090	30544	30090	0.00
18/02/2008	GOVI On 02-May-08	264.00	Put	jGovi	18034	19165	18034	19165	0.00
18/02/2008	GOVI On 07-August-08	274.00	Call	jGovi	33404	32972	33404	32972	0.00
18/02/2008	GOVI On 07-August-08	274.00	Put	jGovi	41584	42767	41584	42767	0.00
18/02/2008	GOVI On 06-November-08	274.00	Call	jGovi	88299	87321	88299	87321	0.00
18/02/2008	GOVI On 06-November-08	274.00	Put	jGovi	20594	21286	20594	21286	0.00
18/02/2008	ILBI On 02-May-08			Index Future	307.7700	307.8100	307.7660	307.8100	0.00
18/02/2008	J153 On 31-August-10			jSwap	10.5000	10.4900	0.0789	0.0787	0.00
18/02/2008	J157 On 15-September-15			jSwap	9.7800	9.7930	0.0302	0.0307	0.00
18/02/2008	J186 On 21-December-26			jSwap	9.1200	9.1050	0.1444	0.1432	0.00
18/02/2008	J201 On 22-December-14			jSwap	9.8000	9.8110	0.1157	0.1159	0.00
18/02/2008	J203 On 15-September-17			jSwap	9.6900	9.6890	0.1428	0.1429	0.00
18/02/2008	J204 On 21-December-18			jSwap	9.5900	9.5920	0.1416	0.1413	0.00
18/02/2008	J207 On 15-January-20			jSwap	9.5200	9.5140	0.1074	0.1068	0.00
18/02/2008	JBAR On 21-December-05			jBar	11.1800	11.1670	11.1750	11.1670	0.00
18/02/2008	JFRA On 05-February-09			jFra	10.5000	10.4770	0.0255	0.0255	0.00
18/02/2008	JFRA On 02-May-08			jFra	11.2200	11.2150	0.0290	0.0289	0.00
18/02/2008	JFRA On 07-May-09			jFra	10.2000	10.1280	0.0248	0.0246	0.00
18/02/2008	JFRA On 07-August-08			jFra	11.1000	11.0950	0.0269	0.0269	0.00
18/02/2008	JFRA On 06-August-09			jFra	9.8900	9.8530	0.0241	0.0240	0.00
18/02/2008	JFRA On 06-November-08			jFra	10.8300	10.8000	0.0263	0.0262	0.00
18/02/2008	JFRA On 05-November-09			jFra	9.5900	9.5570	0.0234	0.0233	0.00
18/02/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20215	20271	20215	20271	0.00
18/02/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	19002	19112	19002	19112	0.00
18/02/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	10311	10467	10311	10467	0.00
18/02/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	7745	7944	7745	7944	0.00
18/02/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	14693	14807	14693	14807	0.00
18/02/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	12633	12757	12633	12757	0.00
18/02/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24012	24040	24012	24040	0.00
18/02/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	24287	24397	24287	24397	0.00
18/02/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	17603	17660	17603	17660	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
18/02/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	16190	16325	16190	16325	0.00
18/02/2008	JN02 On 02-May-08			jNote	10.3800	10.3630	0.1858	0.1855	0.00
18/02/2008	JN02 On 07-August-08			jNote	10.1100	10.1030	0.1800	0.1799	0.00
18/02/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	13905	13840	13905	13840	0.00
18/02/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	5286	5583	5286	5583	0.00
18/02/2008	JN05 On 02-May-08			jNote	9.6900	9.7010	0.3783	0.3785	0.00
18/02/2008	JN05 On 07-August-08			jNote	9.5600	9.5740	0.3735	0.3739	0.00
18/02/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	14403	14728	14403	14728	0.00
18/02/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	5020	5101	5020	5101	0.00
18/02/2008	JN10 On 02-May-08			jNote	9.4200	9.4180	0.6011	0.6009	0.00
18/02/2008	JN10 On 07-August-08			jNote	9.3300	9.3300	0.5975	0.5973	0.00
18/02/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	29440	29546	29440	29546	0.00
18/02/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	1056	1133	1056	1133	0.00
18/02/2008	JROD On 29-February-08			jRod	10.6600	10.6630	0.0069	0.0075	0.00
18/02/2008	JROD On 31-March-08			jRod	10.8100	10.8210	0.0072	0.0078	0.00
18/02/2008	JROD On 30-April-08			jRod	11.0100	11.0330	0.0075	0.0081	0.00
18/02/2008	JROD On 30-May-08			jRod	10.9600	10.9720	0.0148	0.0154	0.00
18/02/2008	JROD On 30-June-08			jRod	11.1300	11.1420	0.0155	0.0160	0.00
18/02/2008	JROD On 31-July-08			jRod	11.2800	11.2920	0.0160	0.0166	0.00
18/02/2008	OTH1 On 02-May-08			Index Future	253.9600	253.7900	253.9590	253.7900	0.00
18/02/2008	OTH1 On 07-August-08			Index Future	261.6900	261.4820	261.6910	261.4820	0.00
18/02/2008	OTH1 On 06-November-08			Index Future	268.8200	268.6400	268.8180	268.6400	12.00
18/02/2008	R153 On 02-May-08			Bond Future	9.1100	9.1130	110.3370	110.3370	8,428.00
18/02/2008	R153 On 07-August-08			Bond Future	8.9100	8.9080	113.3396	113.3396	1,290.00
18/02/2008	R153 On 06-November-08			Bond Future	8.7600	8.7580	109.4814	109.4814	0.00
18/02/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	411	421	411	421	0.00
18/02/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	655	665	655	665	0.00
18/02/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	365	370	365	370	0.00
18/02/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	1156	1161	1156	1161	0.00
18/02/2008	R153 On 06-November-08	9.25	Call	Option on Bond Future	2292	2303	2292	2303	0.00
18/02/2008	R153 On 06-November-08	9.25	Put	Option on Bond Future	1454	1465	1454	1465	0.00
18/02/2008	R157 On 02-May-08			Bond Future	8.6600	8.6570	127.8664	127.8664	10,366.00
18/02/2008	R157 On 07-August-08			Bond Future	8.5700	8.5710	131.2771	131.2771	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2008	R157 On 06-November-08			Bond Future	8.5100	8.5080	127.5919	127.5919	0.00
18/02/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	1831	1861	1831	1861	0.00
18/02/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	1252	1282	1252	1282	0.00
18/02/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	881	897	881	897	0.00
18/02/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	4422	4438	4422	4438	0.00
18/02/2008	R157 On 06-November-08	8.75	Call	Option on Bond Future	2931	2943	2931	2943	0.00
18/02/2008	R157 On 06-November-08	8.75	Put	Option on Bond Future	1507	1519	1507	1519	0.00
18/02/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	1057	1086	1057	1086	0.00
18/02/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	2043	2072	2043	2072	2,000.00
18/02/2008	R186 On 02-May-08			Bond Future	8.4900	8.4920	122.5597	122.5597	0.00
18/02/2008	R186 On 07-August-08			Bond Future	8.4300	8.4250	120.6851	120.6851	220.00
18/02/2008	R186 On 06-November-08			Bond Future	8.3700	8.3690	123.7780	123.7780	0.00
18/02/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	672	707	672	707	0.00
18/02/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	6051	6085	6051	6085	0.00
18/02/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	1237	1262	1237	1262	0.00
18/02/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	8721	8746	8721	8746	0.00
18/02/2008	R186 On 06-November-08	8.50	Call	Option on Bond Future	2840	2851	2840	2851	0.00
18/02/2008	R186 On 06-November-08	8.50	Put	Option on Bond Future	1464	1476	1464	1476	0.00
18/02/2008	R196 On 02-May-08			Bond Future	10.7300	10.0490	101.2783	101.7989	0.00
18/02/2008	R196 On 07-August-08			Bond Future	10.2800	9.6100	104.3295	104.6803	0.00
18/02/2008	R196 On 06-November-08			Bond Future	9.8200	9.3290	102.0100	102.1541	0.00
18/02/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	1	17	1	17	0.00
18/02/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	1330	825	1330	825	0.00
18/02/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1063	1229	1063	1229	0.00
18/02/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1869	1684	1869	1684	0.00
18/02/2008	R196 On 06-November-08	8.75	Call	Option on Bond Future	1573	1653	1573	1653	0.00
18/02/2008	R196 On 06-November-08	8.75	Put	Option on Bond Future	1889	1825	1889	1825	0.00
18/02/2008	R201 On 02-May-08			Bond Future	8.6400	8.6520	103.8181	103.7683	0.00
18/02/2008	R201 On 07-August-08			Bond Future	8.5200	8.5340	102.3165	102.2679	0.00
18/02/2008	R201 On 06-November-08			Bond Future	8.4200	8.4280	104.9640	104.9166	0.00
18/02/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	856	858	856	858	0.00
18/02/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	1566	1619	1566	1619	0.00
18/02/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	740	739	740	739	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
18/02/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	3331	3379	3331	3379	0.00
18/02/2008	R201 On 06-November-08	8.75	Call	Option on Bond Future	2650	2629	2650	2629	0.00
18/02/2008	R201 On 06-November-08	8.75	Put	Option on Bond Future	1089	1115	1089	1115	0.00
18/02/2008	R203 On 02-May-08			Bond Future	8.5900	8.6000	99.0143	98.9518	0.00
18/02/2008	R203 On 07-August-08			Bond Future	8.4900	8.5030	101.8317	101.7698	0.00
18/02/2008	R203 On 06-November-08			Bond Future	8.4100	8.4230	100.2782	100.2171	0.00
18/02/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	425	429	425	429	0.00
18/02/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	2582	2648	2582	2648	0.00
18/02/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	152	152	152	152	0.00
18/02/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	4892	4953	4892	4953	0.00
18/02/2008	R203 On 06-November-08	8.50	Call	Option on Bond Future	1968	1944	1968	1944	0.00
18/02/2008	R203 On 06-November-08	8.50	Put	Option on Bond Future	1438	1475	1438	1475	0.00
18/02/2008	R204 On 02-May-08			Bond Future	8.5900	8.6000	98.9431	98.8762	3,179.00
18/02/2008	R204 On 07-August-08			Bond Future	8.5100	8.5180	97.6679	97.6015	0.00
18/02/2008	R204 On 06-November-08			Bond Future	8.4400	8.4480	100.1717	100.1059	0.00
18/02/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	456	460	456	460	0.00
18/02/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	2768	2838	2768	2838	0.00
18/02/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	96	96	96	96	0.00
18/02/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	5308	5374	5308	5374	0.00
18/02/2008	R204 On 06-November-08	8.50	Call	Option on Bond Future	1901	1874	1901	1874	0.00
18/02/2008	R204 On 06-November-08	8.50	Put	Option on Bond Future	1494	1533	1494	1533	0.00
18/02/2008	R206 On 02-May-08			Bond Future	8.7000	8.6980	97.0213	97.0213	0.00
18/02/2008	R206 On 07-August-08			Bond Future	8.5700	8.5710	95.9912	95.9912	0.00
18/02/2008	R206 On 06-November-08			Bond Future	8.4500	8.4540	98.4737	98.4737	610.00
18/02/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	216	228	216	228	0.00
18/02/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	2153	2165	2153	2165	0.00
18/02/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	457	466	457	466	0.00
18/02/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	2861	2870	2861	2870	0.00
18/02/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	915	923	915	923	0.00
18/02/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	2764	2772	2764	2772	0.00
18/02/2008	R207 On 02-May-08			Bond Future	8.6000	8.6070	92.4217	92.3537	0.00
18/02/2008	R207 On 07-August-08			Bond Future	8.5200	8.5320	91.3689	91.3013	0.00
18/02/2008	R207 On 06-November-08			Bond Future	8.4600	8.4660	93.7168	93.6495	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
18/02/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	454	458	454	458	0.00
18/02/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	2855	2928	2855	2928	0.00
18/02/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	203	200	203	200	0.00
18/02/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	3828	3893	3828	3893	0.00
18/02/2008	R207 On 06-November-08	8.50	Call	Option on Bond Future	1733	1706	1733	1706	0.00
18/02/2008	R207 On 06-November-08	8.50	Put	Option on Bond Future	1438	1478	1438	1478	0.00
18/02/2008	R209 On 02-May-08			Bond Future	8.3100	8.3090	78.3981	78.3981	6,260.00
18/02/2008	R209 On 07-August-08			Bond Future	8.2500	8.2500	80.6297	80.6297	0.00
18/02/2008	R209 On 06-November-08			Bond Future	8.2000	8.2010	79.5536	79.5536	260.00
18/02/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	319	339	319	339	0.00
18/02/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	5508	5529	5508	5529	0.00
18/02/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	60	62	60	62	0.00
18/02/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	4719	4722	4719	4722	0.00
18/02/2008	R209 On 06-November-08	7.75	Call	Option on Bond Future	187	190	187	190	0.00
18/02/2008	R209 On 06-November-08	7.75	Put	Option on Bond Future	4401	4405	4401	4405	0.00
18/02/2008	TRT1 On 02-May-08			Index Future	261.8800	261.7180	261.8750	261.7180	0.00
18/02/2008	TRT1 On 07-August-08			Index Future	269.9600	269.7850	269.9640	269.7850	0.00
18/02/2008	TRT1 On 06-November-08			Index Future	277.2000	277.0320	277.1970	277.0320	400.00
19/02/2008	\$ / R On 17-March-08			Currency Future	7.6600	7.6698	7.6632	7.6698	81,782.00
19/02/2008	\$ / R On 13-June-08			Currency Future	7.8300	7.8352	7.8273	7.8352	26,059.00
19/02/2008	\$ / R On 15-September-08			Currency Future	8.0000	8.0054	7.9954	8.0054	9,946.00
19/02/2008	£ / R On 17-March-08			Currency Future	14.9400	14.9352	14.9395	14.9352	2,217.00
19/02/2008	£ / R On 13-June-08			Currency Future	15.1600	15.1561	15.1567	15.1561	1,450.00
19/02/2008	£ / R On 15-September-08			Currency Future	15.3800	15.3854	15.3832	15.3854	637.00
19/02/2008	€ / R On 17-March-08			Currency Future	11.2900	11.2230	11.2948	11.2230	3,951.00
19/02/2008	€ / R On 13-June-08			Currency Future	11.5000	11.4245	11.4952	11.4245	4,648.00
19/02/2008	€ / R On 15-September-08			Currency Future	11.7000	11.6321	11.7015	11.6321	7,976.00
19/02/2008	ALBI On 02-May-08			Index Future	262.9200	263.3590	262.9240	263.3590	594.00
19/02/2008	ALBI On 07-August-08			Index Future	270.9400	271.3750	270.9440	271.3750	0.00
19/02/2008	ALBI On 06-November-08			Index Future	278.4500	278.8820	278.4540	278.8820	0.00
19/02/2008	ALBI On 02-May-08	265.00	Call	Index Future	14608	16419	14608	16419	0.00
19/02/2008	ALBI On 02-May-08	265.00	Put	Index Future	35368	32829	35368	32829	0.00
19/02/2008	ALBI On 07-August-08	265.00	Call	Index Future	73644	76982	73644	76982	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
19/02/2008	ALBI On 07-August-08	265.00	Put	Index Future	14204	13232	14204	13232	0.00
19/02/2008	ALBI On 06-November-08	265.00	Call	Index Future	141371	145210	141371	145210	0.00
19/02/2008	ALBI On 06-November-08	265.00	Put	Index Future	6831	6390	6831	6390	0.00
19/02/2008	CRD1 On 02-May-08			Index Future	116.6600	113.3990	116.6570	113.3990	0.00
19/02/2008	CRD1 On 07-August-08			Index Future	119.4300	119.6190	119.4250	119.6190	0.00
19/02/2008	CRD1 On 06-November-08			Index Future	119.8700	120.0340	119.8710	120.0340	8.00
19/02/2008	GOVI On 02-May-08			jGovi	272.6300	265.2510	272.6265	265.2510	15.00
19/02/2008	GOVI On 07-August-08			jGovi	280.0500	273.1820	280.0455	273.1820	0.00
19/02/2008	GOVI On 06-November-08			jGovi	287.6600	280.7705	287.6585	280.7705	60.00
19/02/2008	GOVI On 02-May-08	264.00	Call	jGovi	88287	30544	88287	30544	0.00
19/02/2008	GOVI On 02-May-08	264.00	Put	jGovi	2022	18034	2022	18034	0.00
19/02/2008	GOVI On 07-August-08	274.00	Call	jGovi	75396	33404	75396	33404	0.00
19/02/2008	GOVI On 07-August-08	274.00	Put	jGovi	14941	41584	14941	41584	0.00
19/02/2008	GOVI On 06-November-08	274.00	Call	jGovi	143948	88299	143948	88299	0.00
19/02/2008	GOVI On 06-November-08	274.00	Put	jGovi	7363	20594	7363	20594	0.00
19/02/2008	ILBI On 02-May-08			Index Future	307.7500	307.7660	307.7520	307.7660	0.00
19/02/2008	J153 On 31-August-10			jSwap	10.5200	10.4950	0.0795	0.0789	0.00
19/02/2008	J157 On 15-September-15			jSwap	9.8200	9.7840	0.0320	0.0302	0.00
19/02/2008	J186 On 21-December-26			jSwap	9.1300	9.1170	0.1454	0.1444	0.00
19/02/2008	J201 On 22-December-14			jSwap	9.8400	9.8040	0.1174	0.1157	0.00
19/02/2008	J203 On 15-September-17			jSwap	9.7100	9.6850	0.1440	0.1428	0.00
19/02/2008	J204 On 21-December-18			jSwap	9.6200	9.5940	0.1429	0.1416	0.00
19/02/2008	J207 On 15-January-20			jSwap	9.5400	9.5210	0.1087	0.1074	0.00
19/02/2008	JBAR On 21-December-05			jBar	11.1800	11.1750	11.1790	11.1750	0.00
19/02/2008	JFRA On 05-February-09			jFra	10.5300	10.4990	0.0256	0.0255	0.00
19/02/2008	JFRA On 02-May-08			jFra	11.2200	11.2220	0.0290	0.0290	0.00
19/02/2008	JFRA On 07-May-09			jFra	10.2000	10.1950	0.0248	0.0248	0.00
19/02/2008	JFRA On 07-August-08			jFra	11.1200	11.0990	0.0270	0.0269	0.00
19/02/2008	JFRA On 06-August-09			jFra	9.9100	9.8870	0.0241	0.0241	0.00
19/02/2008	JFRA On 06-November-08			jFra	10.8500	10.8320	0.0263	0.0263	0.00
19/02/2008	JFRA On 05-November-09			jFra	9.6000	9.5930	0.0234	0.0234	0.00
19/02/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20222	20215	20222	20215	0.00
19/02/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	18940	19002	18940	19002	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
19/02/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	10235	10311	10235	10311	0.00
19/02/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	7698	7745	7698	7745	0.00
19/02/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	14676	14693	14676	14693	0.00
19/02/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	12572	12633	12572	12633	0.00
19/02/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24019	24012	24019	24012	0.00
19/02/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	24233	24287	24233	24287	0.00
19/02/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	17597	17603	17597	17603	0.00
19/02/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	16131	16190	16131	16190	0.00
19/02/2008	JN02 On 02-May-08			jNote	10.4000	10.3820	0.1861	0.1858	0.00
19/02/2008	JN02 On 07-August-08			jNote	10.1400	10.1120	0.1805	0.1800	0.00
19/02/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	14080	13905	14080	13905	0.00
19/02/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	5105	5286	5105	5286	0.00
19/02/2008	JN05 On 02-May-08			jNote	9.7400	9.6940	0.3795	0.3783	0.00
19/02/2008	JN05 On 07-August-08			jNote	9.6100	9.5640	0.3748	0.3735	0.00
19/02/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	15417	14403	15417	14403	0.00
19/02/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	4443	5020	4443	5020	0.00
19/02/2008	JN10 On 02-May-08			jNote	9.4400	9.4170	0.6016	0.6011	0.00
19/02/2008	JN10 On 07-August-08			jNote	9.3500	9.3300	0.5981	0.5975	0.00
19/02/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	30561	29440	30561	29440	0.00
19/02/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	908	1056	908	1056	0.00
19/02/2008	JROD On 29-February-08			jRod	10.6600	10.6600	0.0069	0.0069	0.00
19/02/2008	JROD On 31-March-08			jRod	10.8000	10.8060	0.0072	0.0072	0.00
19/02/2008	JROD On 30-April-08			jRod	11.0100	11.0110	0.0075	0.0075	0.00
19/02/2008	JROD On 30-May-08			jRod	10.9600	10.9600	0.0148	0.0148	0.00
19/02/2008	JROD On 30-June-08			jRod	11.1300	11.1280	0.0155	0.0155	0.00
19/02/2008	JROD On 31-July-08			jRod	11.2800	11.2780	0.0161	0.0160	0.00
19/02/2008	OTH1 On 02-May-08			Index Future	261.0800	253.9590	261.0780	253.9590	0.00
19/02/2008	OTH1 On 07-August-08			Index Future	261.1600	261.6910	261.1590	261.6910	0.00
19/02/2008	OTH1 On 06-November-08			Index Future	268.2700	268.8180	268.2710	268.8180	12.00
19/02/2008	R153 On 02-May-08			Bond Future	9.1500	9.1130	110.2510	110.3370	8,428.00
19/02/2008	R153 On 07-August-08			Bond Future	8.9500	8.9080	113.2625	113.3396	1,290.00
19/02/2008	R153 On 06-November-08			Bond Future	8.8000	8.7580	109.4130	109.4814	0.00
19/02/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	372	411	372	411	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
19/02/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	701	655	701	655	0.00
19/02/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	339	365	339	365	0.00
19/02/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	1207	1156	1207	1156	0.00
19/02/2008	R153 On 06-November-08	9.25	Call	Option on Bond Future	2249	2292	2249	2292	0.00
19/02/2008	R153 On 06-November-08	9.25	Put	Option on Bond Future	1480	1454	1480	1454	0.00
19/02/2008	R157 On 02-May-08			Bond Future	8.6900	8.6570	127.6792	127.8664	10,366.00
19/02/2008	R157 On 07-August-08			Bond Future	8.6000	8.5710	131.0946	131.2771	2,500.00
19/02/2008	R157 On 06-November-08			Bond Future	8.5400	8.5080	127.4142	127.5919	0.00
19/02/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	1716	1831	1716	1831	0.00
19/02/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	1325	1252	1325	1252	0.00
19/02/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	828	881	828	881	0.00
19/02/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	4551	4422	4551	4422	0.00
19/02/2008	R157 On 06-November-08	8.75	Call	Option on Bond Future	2819	2931	2819	2931	0.00
19/02/2008	R157 On 06-November-08	8.75	Put	Option on Bond Future	1573	1507	1573	1507	0.00
19/02/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	974	1057	974	1057	0.00
19/02/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	2147	2043	2147	2043	2,000.00
19/02/2008	R186 On 02-May-08			Bond Future	8.5100	8.4920	122.3486	122.5597	0.00
19/02/2008	R186 On 07-August-08			Bond Future	8.4500	8.4250	120.4735	120.6851	220.00
19/02/2008	R186 On 06-November-08			Bond Future	8.3900	8.3690	123.5664	123.7780	0.00
19/02/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	619	672	619	672	0.00
19/02/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	6209	6051	6209	6051	0.00
19/02/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	1180	1237	1180	1237	0.00
19/02/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	8875	8721	8875	8721	0.00
19/02/2008	R186 On 06-November-08	8.50	Call	Option on Bond Future	2708	2840	2708	2840	0.00
19/02/2008	R186 On 06-November-08	8.50	Put	Option on Bond Future	1544	1464	1544	1464	0.00
19/02/2008	R196 On 02-May-08			Bond Future	10.1200	10.7320	101.7468	101.2783	0.00
19/02/2008	R196 On 07-August-08			Bond Future	9.6800	10.2780	104.6450	104.3295	0.00
19/02/2008	R196 On 06-November-08			Bond Future	9.3900	9.8150	102.1354	102.0100	0.00
19/02/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	12	1	12	1	0.00
19/02/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	872	1330	872	1330	0.00
19/02/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1196	1063	1196	1063	0.00
19/02/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1686	1869	1686	1869	0.00
19/02/2008	R196 On 06-November-08	8.75	Call	Option on Bond Future	1631	1573	1631	1573	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
19/02/2008	R196 On 06-November-08	8.75	Put	Option on Bond Future	1821	1889	1821	1889	0.00
19/02/2008	R201 On 02-May-08			Bond Future	8.6700	8.6420	103.6687	103.8181	0.00
19/02/2008	R201 On 07-August-08			Bond Future	8.5500	8.5240	102.1707	102.3165	0.00
19/02/2008	R201 On 06-November-08			Bond Future	8.4500	8.4180	104.8217	104.9640	0.00
19/02/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	788	856	788	856	0.00
19/02/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	1648	1566	1648	1566	0.00
19/02/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	696	740	696	740	0.00
19/02/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	3432	3331	3432	3331	0.00
19/02/2008	R201 On 06-November-08	8.75	Call	Option on Bond Future	2556	2650	2556	2650	0.00
19/02/2008	R201 On 06-November-08	8.75	Put	Option on Bond Future	1137	1089	1137	1089	0.00
19/02/2008	R203 On 02-May-08			Bond Future	8.6300	8.5900	98.7645	99.0143	0.00
19/02/2008	R203 On 07-August-08			Bond Future	8.5300	8.4930	101.5846	101.8317	0.00
19/02/2008	R203 On 06-November-08			Bond Future	8.4500	8.4130	100.0340	100.2782	0.00
19/02/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	362	425	362	425	0.00
19/02/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	2768	2582	2768	2582	0.00
19/02/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	129	152	129	152	0.00
19/02/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	5115	4892	5115	4892	0.00
19/02/2008	R203 On 06-November-08	8.50	Call	Option on Bond Future	1832	1968	1832	1968	0.00
19/02/2008	R203 On 06-November-08	8.50	Put	Option on Bond Future	1546	1438	1546	1438	0.00
19/02/2008	R204 On 02-May-08			Bond Future	8.6400	8.5900	98.6092	98.9431	3,179.00
19/02/2008	R204 On 07-August-08			Bond Future	8.5600	8.5080	97.3366	97.6679	0.00
19/02/2008	R204 On 06-November-08			Bond Future	8.4900	8.4380	99.8433	100.1717	0.00
19/02/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	373	456	373	456	0.00
19/02/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	3019	2768	3019	2768	0.00
19/02/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	75	96	75	96	0.00
19/02/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	5618	5308	5618	5308	0.00
19/02/2008	R204 On 06-November-08	8.50	Call	Option on Bond Future	1723	1901	1723	1901	0.00
19/02/2008	R204 On 06-November-08	8.50	Put	Option on Bond Future	1644	1494	1644	1494	0.00
19/02/2008	R206 On 02-May-08			Bond Future	8.7300	8.6980	96.8933	97.0213	0.00
19/02/2008	R206 On 07-August-08			Bond Future	8.6000	8.5710	95.8669	95.9912	0.00
19/02/2008	R206 On 06-November-08			Bond Future	8.4800	8.4540	98.3530	98.4737	610.00
19/02/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	189	216	189	216	0.00
19/02/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	2255	2153	2255	2153	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
19/02/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	425	457	425	457	0.00
19/02/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	2954	2861	2954	2861	0.00
19/02/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	872	915	872	915	0.00
19/02/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	2841	2764	2841	2764	0.00
19/02/2008	R207 On 02-May-08			Bond Future	8.6400	8.5970	92.1502	92.4217	0.00
19/02/2008	R207 On 07-August-08			Bond Future	8.5600	8.5220	91.0988	91.3689	0.00
19/02/2008	R207 On 06-November-08			Bond Future	8.5000	8.4560	93.4481	93.7168	0.00
19/02/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	386	454	386	454	0.00
19/02/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	3059	2855	3059	2855	0.00
19/02/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	168	203	168	203	0.00
19/02/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	4064	3828	4064	3828	0.00
19/02/2008	R207 On 06-November-08	8.50	Call	Option on Bond Future	1589	1733	1589	1733	0.00
19/02/2008	R207 On 06-November-08	8.50	Put	Option on Bond Future	1563	1438	1563	1438	0.00
19/02/2008	R209 On 02-May-08			Bond Future	8.3200	8.3090	78.3102	78.3981	6,260.00
19/02/2008	R209 On 07-August-08			Bond Future	8.2600	8.2500	80.5409	80.6297	0.00
19/02/2008	R209 On 06-November-08			Bond Future	8.2100	8.2010	79.4641	79.5536	260.00
19/02/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	300	319	300	319	0.00
19/02/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	5577	5508	5577	5508	0.00
19/02/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	54	60	54	60	0.00
19/02/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	4803	4719	4803	4719	0.00
19/02/2008	R209 On 06-November-08	7.75	Call	Option on Bond Future	175	187	175	187	0.00
19/02/2008	R209 On 06-November-08	7.75	Put	Option on Bond Future	4480	4401	4480	4401	0.00
19/02/2008	TRT1 On 02-May-08			Index Future	269.3400	261.8750	269.3350	261.8750	0.00
19/02/2008	TRT1 On 07-August-08			Index Future	269.5500	269.9640	269.5510	269.9640	0.00
19/02/2008	TRT1 On 06-November-08			Index Future	276.7600	277.1970	276.7550	277.1970	400.00
20/02/2008	\$ / R On 17-March-08			Currency Future	7.9400	7.6632	7.9447	7.6632	73,299.00
20/02/2008	\$ / R On 13-June-08			Currency Future	8.1200	7.8273	8.1156	7.8273	23,036.00
20/02/2008	\$ / R On 15-September-08			Currency Future	8.2900	7.9954	8.2907	7.9954	9,852.00
20/02/2008	£ / R On 17-March-08			Currency Future	15.3900	14.9395	15.3923	14.9395	2,227.00
20/02/2008	£ / R On 13-June-08			Currency Future	15.6200	15.1567	15.6198	15.1567	1,320.00
20/02/2008	£ / R On 15-September-08			Currency Future	15.8600	15.3832	15.8569	15.3832	640.00
20/02/2008	€ / R On 17-March-08			Currency Future	11.6400	11.2948	11.6374	11.2948	3,951.00
20/02/2008	€ / R On 13-June-08			Currency Future	11.8500	11.4952	11.8456	11.4952	4,798.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2008	€ / R On 15-September-08			Currency Future	12.0600	11.7015	12.0600	11.7015	7,980.00
20/02/2008	ALBI On 02-May-08			Index Future	261.8600	262.9240	261.8570	262.9240	594.00
20/02/2008	ALBI On 07-August-08			Index Future	269.9300	270.9440	269.9280	270.9440	0.00
20/02/2008	ALBI On 06-November-08			Index Future	277.4700	278.4540	277.4670	278.4540	0.00
20/02/2008	ALBI On 02-May-08	265.00	Call	Index Future	10912	14608	10912	14608	0.00
20/02/2008	ALBI On 02-May-08	265.00	Put	Index Future	42342	35368	42342	35368	0.00
20/02/2008	ALBI On 07-August-08	265.00	Call	Index Future	66138	73644	66138	73644	0.00
20/02/2008	ALBI On 07-August-08	265.00	Put	Index Future	16858	14204	16858	14204	0.00
20/02/2008	ALBI On 06-November-08	265.00	Call	Index Future	132687	141371	132687	141371	0.00
20/02/2008	ALBI On 06-November-08	265.00	Put	Index Future	8017	6831	8017	6831	0.00
20/02/2008	CRD1 On 02-May-08			Index Future	112.9200	116.6570	112.9170	116.6570	0.00
20/02/2008	CRD1 On 07-August-08			Index Future	116.2400	119.4250	116.2390	119.4250	0.00
20/02/2008	CRD1 On 06-November-08			Index Future	119.4400	119.8710	119.4420	119.8710	8.00
20/02/2008	GOVI On 02-May-08			jGovi	263.8400	272.6265	263.8360	272.6265	17.00
20/02/2008	GOVI On 07-August-08			jGovi	271.6000	280.0455	271.6020	280.0455	0.00
20/02/2008	GOVI On 06-November-08			jGovi	279.0000	287.6585	278.9965	287.6585	60.00
20/02/2008	GOVI On 02-May-08	264.00	Call	jGovi	22570	88287	22570	88287	0.00
20/02/2008	GOVI On 02-May-08	264.00	Put	jGovi	24210	2022	24210	2022	0.00
20/02/2008	GOVI On 07-August-08	274.00	Call	jGovi	26264	75396	26264	75396	0.00
20/02/2008	GOVI On 07-August-08	274.00	Put	jGovi	50244	14941	50244	14941	0.00
20/02/2008	GOVI On 06-November-08	274.00	Call	jGovi	75731	143948	75731	143948	0.00
20/02/2008	GOVI On 06-November-08	274.00	Put	jGovi	25766	7363	25766	7363	0.00
20/02/2008	ILBI On 02-May-08			Index Future	307.7000	307.7520	307.6990	307.7520	0.00
20/02/2008	J153 On 31-August-10			jSwap	10.6200	10.5180	0.0822	0.0795	0.00
20/02/2008	J157 On 15-September-15			jSwap	9.9200	9.8160	0.0378	0.0320	0.00
20/02/2008	J186 On 21-December-26			jSwap	9.2500	9.1300	0.1550	0.1454	0.00
20/02/2008	J201 On 22-December-14			jSwap	9.9500	9.8400	0.1225	0.1174	0.00
20/02/2008	J203 On 15-September-17			jSwap	9.8200	9.7060	0.1507	0.1440	0.00
20/02/2008	J204 On 21-December-18			jSwap	9.7300	9.6160	0.1496	0.1429	0.00
20/02/2008	J207 On 15-January-20			jSwap	9.6500	9.5410	0.1159	0.1087	0.00
20/02/2008	JBAR On 21-December-05			jBar	11.2300	11.1790	11.2250	11.1790	0.00
20/02/2008	JFRA On 05-February-09			jFra	10.7000	10.5280	0.0260	0.0256	0.00
20/02/2008	JFRA On 02-May-08			jFra	11.2900	11.2230	0.0291	0.0290	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
20/02/2008	JFRA On 07-May-09			jFra	10.3500	10.2020	0.0252	0.0248	0.00
20/02/2008	JFRA On 07-August-08			jFra	11.2000	11.1170	0.0272	0.0270	0.00
20/02/2008	JFRA On 06-August-09			jFra	10.0400	9.9120	0.0244	0.0241	0.00
20/02/2008	JFRA On 06-November-08			jFra	10.9600	10.8540	0.0266	0.0263	0.00
20/02/2008	JFRA On 05-November-09			jFra	9.7700	9.6040	0.0238	0.0234	0.00
20/02/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20405	20222	20405	20222	0.00
20/02/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	18703	18940	18703	18940	0.00
20/02/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	10266	10235	10266	10235	0.00
20/02/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	7560	7698	7560	7698	0.00
20/02/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	14742	14676	14742	14676	0.00
20/02/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	12433	12572	12433	12572	0.00
20/02/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24153	24019	24153	24019	0.00
20/02/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	24046	24233	24046	24233	0.00
20/02/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	17700	17597	17700	17597	0.00
20/02/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	15967	16131	15967	16131	0.00
20/02/2008	JN02 On 02-May-08			jNote	10.5300	10.4040	0.1882	0.1861	0.00
20/02/2008	JN02 On 07-August-08			jNote	10.2900	10.1440	0.1828	0.1805	0.00
20/02/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	15535	14080	15535	14080	0.00
20/02/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	4312	5105	4312	5105	0.00
20/02/2008	JN05 On 02-May-08			jNote	9.8600	9.7360	0.3833	0.3795	0.00
20/02/2008	JN05 On 07-August-08			jNote	9.7400	9.6070	0.3788	0.3748	0.00
20/02/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	18879	15417	18879	15417	0.00
20/02/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	3050	4443	3050	4443	0.00
20/02/2008	JN10 On 02-May-08			jNote	9.5600	9.4380	0.6059	0.6016	0.00
20/02/2008	JN10 On 07-August-08			jNote	9.4700	9.3520	0.6023	0.5981	0.00
20/02/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	37317	30561	37317	30561	0.00
20/02/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	405	908	405	908	0.00
20/02/2008	JROD On 29-February-08			jRod	10.6600	10.6590	0.0069	0.0069	0.00
20/02/2008	JROD On 31-March-08			jRod	10.8100	10.8030	0.0072	0.0072	0.00
20/02/2008	JROD On 30-April-08			jRod	11.0400	11.0090	0.0076	0.0075	0.00
20/02/2008	JROD On 30-May-08			jRod	10.9800	10.9610	0.0149	0.0148	0.00
20/02/2008	JROD On 30-June-08			jRod	11.1500	11.1310	0.0156	0.0155	0.00
20/02/2008	JROD On 31-July-08			jRod	11.3000	11.2840	0.0162	0.0161	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
20/02/2008	OTH1 On 02-May-08			Index Future	252.5100	261.0780	252.5110	261.0780	0.00
20/02/2008	OTH1 On 07-August-08			Index Future	259.9400	261.1590	259.9390	261.1590	0.00
20/02/2008	OTH1 On 06-November-08			Index Future	267.1000	268.2710	267.1040	268.2710	12.00
20/02/2008	R153 On 02-May-08			Bond Future	9.2400	9.1530	110.0577	110.2510	9,364.00
20/02/2008	R153 On 07-August-08			Bond Future	9.0400	8.9480	113.0892	113.2625	1,290.00
20/02/2008	R153 On 06-November-08			Bond Future	8.8900	8.7980	109.2592	109.4130	0.00
20/02/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	296	372	296	372	0.00
20/02/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	819	701	819	701	0.00
20/02/2008	R153 On 07-August-08	8.25	Call	Option on Bond Future	164	0	164	0	0.00
20/02/2008	R153 On 07-August-08	8.25	Put	Option on Bond Future	1693	0	1693	0	0.00
20/02/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	286	339	286	339	0.00
20/02/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	1328	1207	1328	1207	0.00
20/02/2008	R153 On 06-November-08	9.25	Call	Option on Bond Future	2158	2249	2158	2249	0.00
20/02/2008	R153 On 06-November-08	9.25	Put	Option on Bond Future	1543	1480	1543	1480	0.00
20/02/2008	R157 On 02-May-08			Bond Future	8.7600	8.6870	127.2439	127.6792	9,805.00
20/02/2008	R157 On 07-August-08			Bond Future	8.6700	8.6010	130.6701	131.0946	2,500.00
20/02/2008	R157 On 06-November-08			Bond Future	8.6100	8.5380	127.0007	127.4142	0.00
20/02/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	1478	1716	1478	1716	0.00
20/02/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	1521	1325	1521	1325	0.00
20/02/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	719	828	719	828	0.00
20/02/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	4867	4551	4867	4551	0.00
20/02/2008	R157 On 07-August-08	8.25	Call	Option on Bond Future	1181	0	1181	0	500.00
20/02/2008	R157 On 07-August-08	8.25	Put	Option on Bond Future	3762	0	3762	0	0.00
20/02/2008	R157 On 07-August-08	8.75	Call	Option on Bond Future	2565	0	2565	0	500.00
20/02/2008	R157 On 07-August-08	8.75	Put	Option on Bond Future	2088	0	2088	0	0.00
20/02/2008	R157 On 07-August-08	9.25	Call	Option on Bond Future	4499	0	4499	0	0.00
20/02/2008	R157 On 07-August-08	9.25	Put	Option on Bond Future	1060	0	1060	0	500.00
20/02/2008	R157 On 06-November-08	8.75	Call	Option on Bond Future	2573	2819	2573	2819	0.00
20/02/2008	R157 On 06-November-08	8.75	Put	Option on Bond Future	1740	1573	1740	1573	0.00
20/02/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	808	974	808	974	0.00
20/02/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	2416	2147	2416	2147	2,000.00
20/02/2008	R186 On 02-May-08			Bond Future	8.5600	8.5120	121.8233	122.3486	0.00
20/02/2008	R186 On 07-August-08			Bond Future	8.5000	8.4450	119.9472	120.4735	220.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2008	R186 On 06-November-08			Bond Future	8.4400	8.3890	123.0398	123.5664	0.00
20/02/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	515	619	515	619	0.00
20/02/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	6630	6209	6630	6209	0.00
20/02/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	1058	1180	1058	1180	0.00
20/02/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	9279	8875	9279	8875	0.00
20/02/2008	R186 On 06-November-08	8.50	Call	Option on Bond Future	2400	2708	2400	2708	0.00
20/02/2008	R186 On 06-November-08	8.50	Put	Option on Bond Future	1763	1544	1763	1544	0.00
20/02/2008	R196 On 02-May-08			Bond Future	10.2200	10.1170	101.6689	101.7468	0.00
20/02/2008	R196 On 07-August-08			Bond Future	9.7800	9.6770	104.5897	104.6450	0.00
20/02/2008	R196 On 06-November-08			Bond Future	9.5000	9.3920	102.1042	102.1354	0.00
20/02/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	8	12	8	12	0.00
20/02/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	946	872	946	872	0.00
20/02/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1167	1196	1167	1196	0.00
20/02/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1713	1686	1713	1686	0.00
20/02/2008	R196 On 06-November-08	8.75	Call	Option on Bond Future	1612	1631	1612	1631	0.00
20/02/2008	R196 On 06-November-08	8.75	Put	Option on Bond Future	1834	1821	1834	1821	0.00
20/02/2008	R201 On 02-May-08			Bond Future	8.7500	8.6720	103.2718	103.6687	0.00
20/02/2008	R201 On 07-August-08			Bond Future	8.6300	8.5540	101.7830	102.1707	0.00
20/02/2008	R201 On 06-November-08			Bond Future	8.5300	8.4480	104.4433	104.8217	0.00
20/02/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	636	788	636	788	0.00
20/02/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	1893	1648	1893	1648	0.00
20/02/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	592	696	592	696	0.00
20/02/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	3717	3432	3717	3432	0.00
20/02/2008	R201 On 06-November-08	8.75	Call	Option on Bond Future	2319	2556	2319	2556	0.00
20/02/2008	R201 On 06-November-08	8.75	Put	Option on Bond Future	1278	1137	1278	1137	0.00
20/02/2008	R203 On 02-May-08			Bond Future	8.7100	8.6300	98.2675	98.7645	0.00
20/02/2008	R203 On 07-August-08			Bond Future	8.6100	8.5330	101.0928	101.5846	0.00
20/02/2008	R203 On 06-November-08			Bond Future	8.5300	8.4530	99.5481	100.0340	0.00
20/02/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	261	362	261	362	0.00
20/02/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	3164	2768	3164	2768	0.00
20/02/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	92	129	92	129	0.00
20/02/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	5570	5115	5570	5115	0.00
20/02/2008	R203 On 06-November-08	8.50	Call	Option on Bond Future	1579	1832	1579	1832	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
20/02/2008	R203 On 06-November-08	8.50	Put	Option on Bond Future	1779	1546	1779	1546	0.00
20/02/2008	R204 On 02-May-08			Bond Future	8.7100	8.6400	98.1444	98.6092	3,779.00
20/02/2008	R204 On 07-August-08			Bond Future	8.6300	8.5580	96.8752	97.3366	0.00
20/02/2008	R204 On 06-November-08			Bond Future	8.5600	8.4880	99.3859	99.8433	0.00
20/02/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	280	373	280	373	0.00
20/02/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	3390	3019	3390	3019	0.00
20/02/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	53	75	53	75	0.00
20/02/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	6057	5618	6057	5618	0.00
20/02/2008	R204 On 06-November-08	8.50	Call	Option on Bond Future	1494	1723	1494	1723	0.00
20/02/2008	R204 On 06-November-08	8.50	Put	Option on Bond Future	1872	1644	1872	1644	0.00
20/02/2008	R206 On 02-May-08			Bond Future	8.8000	8.7280	96.5954	96.8933	0.00
20/02/2008	R206 On 07-August-08			Bond Future	8.6700	8.6010	95.5776	95.8669	0.00
20/02/2008	R206 On 06-November-08			Bond Future	8.5500	8.4840	98.0722	98.3530	610.00
20/02/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	141	189	141	189	0.00
20/02/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	2504	2255	2504	2255	0.00
20/02/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	360	425	360	425	0.00
20/02/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	3178	2954	3178	2954	0.00
20/02/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	780	872	780	872	0.00
20/02/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	3031	2841	3031	2841	0.00
20/02/2008	R207 On 02-May-08			Bond Future	8.7100	8.6370	91.6777	92.1502	0.00
20/02/2008	R207 On 07-August-08			Bond Future	8.6300	8.5620	90.6286	91.0988	0.00
20/02/2008	R207 On 06-November-08			Bond Future	8.5700	8.4960	92.9805	93.4481	0.00
20/02/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	289	386	289	386	0.00
20/02/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	3435	3059	3435	3059	0.00
20/02/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	120	168	120	168	0.00
20/02/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	4486	4064	4486	4064	0.00
20/02/2008	R207 On 06-November-08	8.50	Call	Option on Bond Future	1358	1589	1358	1589	0.00
20/02/2008	R207 On 06-November-08	8.50	Put	Option on Bond Future	1799	1563	1799	1563	0.00
20/02/2008	R209 On 02-May-08			Bond Future	8.3700	8.3190	77.8728	78.3102	6,260.00
20/02/2008	R209 On 07-August-08			Bond Future	8.3100	8.2600	80.0993	80.5409	0.00
20/02/2008	R209 On 06-November-08			Bond Future	8.2600	8.2110	79.0191	79.4641	260.00
20/02/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	239	300	239	300	0.00
20/02/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	5954	5577	5954	5577	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
20/02/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	36	54	36	54	0.00
20/02/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	5226	4803	5226	4803	0.00
20/02/2008	R209 On 06-November-08	7.75	Call	Option on Bond Future	131	175	131	175	0.00
20/02/2008	R209 On 06-November-08	7.75	Put	Option on Bond Future	4880	4480	4880	4480	0.00
20/02/2008	TRT1 On 02-May-08			Index Future	260.6500	269.3350	260.6470	269.3350	0.00
20/02/2008	TRT1 On 07-August-08			Index Future	268.3200	269.5510	268.3150	269.5510	0.00
20/02/2008	TRT1 On 06-November-08			Index Future	275.7100	276.7550	275.7110	276.7550	400.00
21/02/2008	\$ / R On 17-March-08			Currency Future	7.8300	7.9447	7.8252	7.9447	73,140.00
21/02/2008	\$ / R On 13-June-08			Currency Future	7.9900	8.1156	7.9900	8.1156	24,188.00
21/02/2008	\$ / R On 15-September-08			Currency Future	8.1600	8.2907	8.1600	8.2907	9,999.00
21/02/2008	£ / R On 17-March-08			Currency Future	15.3000	15.3923	15.2980	15.3923	2,227.00
21/02/2008	£ / R On 13-June-08			Currency Future	15.5200	15.6198	15.5170	15.6198	1,323.00
21/02/2008	£ / R On 15-September-08			Currency Future	15.7500	15.8569	15.7452	15.8569	640.00
21/02/2008	€ / R On 17-March-08			Currency Future	11.5200	11.6374	11.5239	11.6374	3,951.00
21/02/2008	€ / R On 13-June-08			Currency Future	11.7300	11.8456	11.7251	11.8456	5,646.00
21/02/2008	€ / R On 15-September-08			Currency Future	11.9300	12.0600	11.9328	12.0600	7,980.00
21/02/2008	ALBI On 02-May-08			Index Future	262.3100	261.8570	262.3120	261.8570	594.00
21/02/2008	ALBI On 07-August-08			Index Future	270.3800	269.9280	270.3810	269.9280	0.00
21/02/2008	ALBI On 06-November-08			Index Future	277.8900	277.4670	277.8930	277.4670	0.00
21/02/2008	ALBI On 02-May-08	265.00	Call	Index Future	12190	10912	12190	10912	0.00
21/02/2008	ALBI On 02-May-08	265.00	Put	Index Future	39070	42342	39070	42342	0.00
21/02/2008	ALBI On 07-August-08	265.00	Call	Index Future	69309	66138	69309	66138	0.00
21/02/2008	ALBI On 07-August-08	265.00	Put	Index Future	15499	16858	15499	16858	0.00
21/02/2008	ALBI On 06-November-08	265.00	Call	Index Future	136349	132687	136349	132687	0.00
21/02/2008	ALBI On 06-November-08	265.00	Put	Index Future	7419	8017	7419	8017	0.00
21/02/2008	CRD1 On 02-May-08			Index Future	113.1700	112.9170	113.1700	112.9170	0.00
21/02/2008	CRD1 On 07-August-08			Index Future	116.5000	116.2390	116.5000	116.2390	0.00
21/02/2008	CRD1 On 06-November-08			Index Future	119.7100	119.4420	119.7120	119.4420	8.00
21/02/2008	GOVI On 02-May-08			jGovi	264.2600	263.8360	264.2570	263.8360	17.00
21/02/2008	GOVI On 07-August-08			jGovi	272.0400	271.6020	272.0355	271.6020	0.00
21/02/2008	GOVI On 06-November-08			jGovi	279.4400	278.9965	279.4425	278.9965	60.00
21/02/2008	GOVI On 02-May-08	264.00	Call	jGovi	24544	22570	24544	22570	0.00
21/02/2008	GOVI On 02-May-08	264.00	Put	jGovi	21974	24210	21974	24210	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
21/02/2008	GOVI On 07-August-08	274.00	Call	jGovi	27951	26264	27951	26264	0.00
21/02/2008	GOVI On 07-August-08	274.00	Put	jGovi	47596	50244	47596	50244	0.00
21/02/2008	GOVI On 06-November-08	274.00	Call	jGovi	78685	75731	78685	75731	0.00
21/02/2008	GOVI On 06-November-08	274.00	Put	jGovi	24260	25766	24260	25766	0.00
21/02/2008	ILBI On 02-May-08			Index Future	307.8200	307.6990	307.8200	307.6990	0.00
21/02/2008	J153 On 31-August-10			jSwap	10.5600	10.6210	0.0806	0.0822	0.00
21/02/2008	J157 On 15-September-15			jSwap	9.8400	9.9210	0.0335	0.0378	0.00
21/02/2008	J186 On 21-December-26			jSwap	9.1600	9.2510	0.1481	0.1550	0.00
21/02/2008	J201 On 22-December-14			jSwap	9.8700	9.9500	0.1187	0.1225	0.00
21/02/2008	J203 On 15-September-17			jSwap	9.7300	9.8180	0.1458	0.1507	0.00
21/02/2008	J204 On 21-December-18			jSwap	9.6300	9.7270	0.1439	0.1496	0.00
21/02/2008	J207 On 15-January-20			jSwap	9.5500	9.6510	0.1095	0.1159	0.00
21/02/2008	JBAR On 21-December-05			jBar	11.2300	11.2250	11.2250	11.2250	0.00
21/02/2008	JFRA On 05-February-09			jFra	10.6200	10.7010	0.0258	0.0260	0.00
21/02/2008	JFRA On 02-May-08			jFra	11.2700	11.2890	0.0291	0.0291	0.00
21/02/2008	JFRA On 07-May-09			jFra	10.2400	10.3530	0.0249	0.0252	0.00
21/02/2008	JFRA On 07-August-08			jFra	11.1500	11.2020	0.0270	0.0272	0.00
21/02/2008	JFRA On 06-August-09			jFra	9.9700	10.0440	0.0243	0.0244	0.00
21/02/2008	JFRA On 06-November-08			jFra	10.9000	10.9640	0.0265	0.0266	0.00
21/02/2008	JFRA On 05-November-09			jFra	9.6800	9.7670	0.0236	0.0238	0.00
21/02/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20279	20405	20279	20405	0.00
21/02/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	18773	18703	18773	18703	0.00
21/02/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	10174	10266	10174	10266	0.00
21/02/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	7524	7560	7524	7560	0.00
21/02/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	14632	14742	14632	14742	0.00
21/02/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	12459	12433	12459	12433	0.00
21/02/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24044	24153	24044	24153	0.00
21/02/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	24114	24046	24114	24046	0.00
21/02/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	17590	17700	17590	17700	0.00
21/02/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	16010	15967	16010	15967	0.00
21/02/2008	JN02 On 02-May-08			jNote	10.4600	10.5310	0.1870	0.1882	0.00
21/02/2008	JN02 On 07-August-08			jNote	10.2000	10.2850	0.1813	0.1828	0.00
21/02/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	14591	15535	14591	15535	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
21/02/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	4674	4312	4674	4312	0.00
21/02/2008	JN05 On 02-May-08			jNote	9.7800	9.8620	0.3808	0.3833	0.00
21/02/2008	JN05 On 07-August-08			jNote	9.6500	9.7380	0.3761	0.3788	0.00
21/02/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	16475	18879	16475	18879	0.00
21/02/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	3838	3050	3838	3050	0.00
21/02/2008	JN10 On 02-May-08			jNote	9.4600	9.5550	0.6022	0.6059	0.00
21/02/2008	JN10 On 07-August-08			jNote	9.3700	9.4690	0.5984	0.6023	0.00
21/02/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	31930	37317	31930	37317	0.00
21/02/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	733	405	733	405	0.00
21/02/2008	JROD On 29-February-08			jRod	10.6600	10.6580	0.0069	0.0069	0.00
21/02/2008	JROD On 31-March-08			jRod	10.8100	10.8120	0.0072	0.0072	0.00
21/02/2008	JROD On 30-April-08			jRod	11.0300	11.0360	0.0076	0.0076	0.00
21/02/2008	JROD On 30-May-08			jRod	10.9800	10.9800	0.0149	0.0149	0.00
21/02/2008	JROD On 30-June-08			jRod	11.1500	11.1510	0.0156	0.0156	0.00
21/02/2008	JROD On 31-July-08			jRod	11.3000	11.3020	0.0161	0.0162	0.00
21/02/2008	OTH1 On 02-May-08			Index Future	252.8000	252.5110	252.7970	252.5110	0.00
21/02/2008	OTH1 On 07-August-08			Index Future	260.2400	259.9390	260.2360	259.9390	0.00
21/02/2008	OTH1 On 06-November-08			Index Future	267.4100	267.1040	267.4090	267.1040	12.00
21/02/2008	R153 On 02-May-08			Bond Future	9.1700	9.2430	110.2080	110.0577	9,364.00
21/02/2008	R153 On 07-August-08			Bond Future	8.9700	9.0380	113.2240	113.0892	1,290.00
21/02/2008	R153 On 06-November-08			Bond Future	8.8200	8.8880	109.3788	109.2592	0.00
21/02/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	348	296	348	296	0.00
21/02/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	720	819	720	819	0.00
21/02/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	323	286	323	286	0.00
21/02/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	1230	1328	1230	1328	0.00
21/02/2008	R153 On 06-November-08	9.25	Call	Option on Bond Future	2223	2158	2223	2158	0.00
21/02/2008	R153 On 06-November-08	9.25	Put	Option on Bond Future	1487	1543	1487	1543	0.00
21/02/2008	R153 On 07-August-08	8.25	Call	Option on Bond Future	188	164	188	164	0.00
21/02/2008	R153 On 07-August-08	8.25	Put	Option on Bond Future	1583	1693	1583	1693	0.00
21/02/2008	R157 On 02-May-08			Bond Future	8.7000	8.7570	127.6169	127.2439	9,805.00
21/02/2008	R157 On 07-August-08			Bond Future	8.6100	8.6710	131.0338	130.6701	2,500.00
21/02/2008	R157 On 06-November-08			Bond Future	8.5500	8.6080	127.3550	127.0007	0.00
21/02/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	1662	1478	1662	1478	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
21/02/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	1332	1521	1332	1521	0.00
21/02/2008	R157 On 07-August-08	8.75	Call	Option on Bond Future	2760	2565	2760	2565	500.00
21/02/2008	R157 On 07-August-08	8.75	Put	Option on Bond Future	1919	2088	1919	2088	0.00
21/02/2008	R157 On 06-November-08	8.75	Call	Option on Bond Future	2776	2573	2776	2573	0.00
21/02/2008	R157 On 06-November-08	8.75	Put	Option on Bond Future	1589	1740	1589	1740	0.00
21/02/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	802	719	802	719	0.00
21/02/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	4586	4867	4586	4867	0.00
21/02/2008	R157 On 07-August-08	8.25	Call	Option on Bond Future	1299	1181	1299	1181	500.00
21/02/2008	R157 On 07-August-08	8.25	Put	Option on Bond Future	3517	3762	3517	3762	0.00
21/02/2008	R157 On 07-August-08	9.25	Call	Option on Bond Future	4761	4499	4761	4499	0.00
21/02/2008	R157 On 07-August-08	9.25	Put	Option on Bond Future	958	1060	958	1060	500.00
21/02/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	931	808	931	808	0.00
21/02/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	2166	2416	2166	2416	2,000.00
21/02/2008	R186 On 02-May-08			Bond Future	8.5600	8.5620	121.8233	121.8233	0.00
21/02/2008	R186 On 07-August-08			Bond Future	8.5000	8.4950	119.9472	119.9472	220.00
21/02/2008	R186 On 06-November-08			Bond Future	8.4400	8.4390	123.0398	123.0398	0.00
21/02/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	505	515	505	515	0.00
21/02/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	6620	6630	6620	6630	0.00
21/02/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	1050	1058	1050	1058	0.00
21/02/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	9272	9279	9272	9279	0.00
21/02/2008	R186 On 06-November-08	8.50	Call	Option on Bond Future	2396	2400	2396	2400	0.00
21/02/2008	R186 On 06-November-08	8.50	Put	Option on Bond Future	1759	1763	1759	1763	0.00
21/02/2008	R196 On 02-May-08			Bond Future	10.2100	10.2190	101.6773	101.6689	0.00
21/02/2008	R196 On 07-August-08			Bond Future	9.7600	9.7820	104.6034	104.5897	0.00
21/02/2008	R196 On 06-November-08			Bond Future	9.4500	9.4970	102.1173	102.1042	0.00
21/02/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	8	8	8	8	0.00
21/02/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	938	946	938	946	0.00
21/02/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1169	1167	1169	1167	0.00
21/02/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1701	1713	1701	1713	0.00
21/02/2008	R196 On 06-November-08	8.75	Call	Option on Bond Future	1615	1612	1615	1612	0.00
21/02/2008	R196 On 06-November-08	8.75	Put	Option on Bond Future	1824	1834	1824	1834	0.00
21/02/2008	R201 On 02-May-08			Bond Future	8.6900	8.7520	103.5693	103.2718	0.00
21/02/2008	R201 On 07-August-08			Bond Future	8.5700	8.6340	102.0736	101.7830	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
21/02/2008	R201 On 06-November-08			Bond Future	8.4700	8.5280	104.7269	104.4433	0.00
21/02/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	735	636	735	636	0.00
21/02/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	1694	1893	1694	1893	0.00
21/02/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	662	592	662	592	0.00
21/02/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	3495	3717	3495	3717	0.00
21/02/2008	R201 On 06-November-08	8.75	Call	Option on Bond Future	2490	2319	2490	2319	0.00
21/02/2008	R201 On 06-November-08	8.75	Put	Option on Bond Future	1166	1278	1166	1278	0.00
21/02/2008	R203 On 02-May-08			Bond Future	8.6600	8.7100	98.5778	98.2675	0.00
21/02/2008	R203 On 07-August-08			Bond Future	8.5600	8.6130	101.3998	101.0928	0.00
21/02/2008	R203 On 06-November-08			Bond Future	8.4800	8.5330	99.8515	99.5481	0.00
21/02/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	312	261	312	261	0.00
21/02/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	2905	3164	2905	3164	0.00
21/02/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	112	92	112	92	0.00
21/02/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	5283	5570	5283	5570	0.00
21/02/2008	R203 On 06-November-08	8.50	Call	Option on Bond Future	1729	1579	1729	1579	0.00
21/02/2008	R203 On 06-November-08	8.50	Put	Option on Bond Future	1626	1779	1626	1779	0.00
21/02/2008	R204 On 02-May-08			Bond Future	8.6700	8.7100	98.4097	98.1444	3,779.00
21/02/2008	R204 On 07-August-08			Bond Future	8.5900	8.6280	97.1385	96.8752	0.00
21/02/2008	R204 On 06-November-08			Bond Future	8.5200	8.5580	99.6469	99.3859	0.00
21/02/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	321	280	321	280	0.00
21/02/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	3167	3390	3167	3390	0.00
21/02/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	63	53	63	53	0.00
21/02/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	5804	6057	5804	6057	0.00
21/02/2008	R204 On 06-November-08	8.50	Call	Option on Bond Future	1617	1494	1617	1494	0.00
21/02/2008	R204 On 06-November-08	8.50	Put	Option on Bond Future	1735	1872	1735	1872	0.00
21/02/2008	R206 On 02-May-08			Bond Future	8.7400	8.7980	96.8507	96.5954	0.00
21/02/2008	R206 On 07-August-08			Bond Future	8.6100	8.6710	95.8255	95.5776	0.00
21/02/2008	R206 On 06-November-08			Bond Future	8.4900	8.5540	98.3128	98.0722	610.00
21/02/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	175	141	175	141	0.00
21/02/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	2283	2504	2283	2504	0.00
21/02/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	410	360	410	360	0.00
21/02/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	2980	3178	2980	3178	0.00
21/02/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	853	780	853	780	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
21/02/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	2863	3031	2863	3031	0.00
21/02/2008	R207 On 02-May-08			Bond Future	8.6800	8.7070	91.8798	91.6777	0.00
21/02/2008	R207 On 07-August-08			Bond Future	8.6000	8.6320	90.8297	90.6286	0.00
21/02/2008	R207 On 06-November-08			Bond Future	8.5400	8.5660	93.1805	92.9805	0.00
21/02/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	319	289	319	289	0.00
21/02/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	3263	3435	3263	3435	0.00
21/02/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	137	120	137	120	0.00
21/02/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	4301	4486	4301	4486	0.00
21/02/2008	R207 On 06-November-08	8.50	Call	Option on Bond Future	1450	1358	1450	1358	0.00
21/02/2008	R207 On 06-November-08	8.50	Put	Option on Bond Future	1691	1799	1691	1799	0.00
21/02/2008	R209 On 02-May-08			Bond Future	8.4000	8.3690	77.6123	77.8728	6,260.00
21/02/2008	R209 On 07-August-08			Bond Future	8.3400	8.3100	79.8362	80.0993	0.00
21/02/2008	R209 On 06-November-08			Bond Future	8.2900	8.2610	78.7541	79.0191	260.00
21/02/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	206	239	206	239	0.00
21/02/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	6181	5954	6181	5954	0.00
21/02/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	27	36	27	36	0.00
21/02/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	5480	5226	5480	5226	0.00
21/02/2008	R209 On 06-November-08	7.75	Call	Option on Bond Future	108	131	108	131	0.00
21/02/2008	R209 On 06-November-08	7.75	Put	Option on Bond Future	5123	4880	5123	4880	0.00
21/02/2008	TRT1 On 02-May-08			Index Future	261.0600	260.6470	261.0590	260.6470	0.00
21/02/2008	TRT1 On 07-August-08			Index Future	268.7400	268.3150	268.7400	268.3150	0.00
21/02/2008	TRT1 On 06-November-08			Index Future	276.1500	275.7110	276.1490	275.7110	400.00
22/02/2008	\$ / R On 17-March-08			Currency Future	7.7500	7.8252	7.7492	7.8252	73,076.00
22/02/2008	\$ / R On 13-June-08			Currency Future	7.9100	7.9900	7.9140	7.9900	24,653.00
22/02/2008	\$ / R On 15-September-08			Currency Future	8.0800	8.1600	8.0847	8.1600	10,004.00
22/02/2008	£ / R On 17-March-08			Currency Future	15.2500	15.2980	15.2490	15.2980	2,227.00
22/02/2008	£ / R On 13-June-08			Currency Future	15.4700	15.5170	15.4687	15.5170	1,323.00
22/02/2008	£ / R On 15-September-08			Currency Future	15.7000	15.7452	15.6991	15.7452	641.00
22/02/2008	€ / R On 17-March-08			Currency Future	11.5000	11.5239	11.4964	11.5239	3,951.00
22/02/2008	€ / R On 13-June-08			Currency Future	11.7000	11.7251	11.6986	11.7251	5,646.00
22/02/2008	€ / R On 15-September-08			Currency Future	11.9100	11.9328	11.9077	11.9328	6,782.00
22/02/2008	ALBI On 02-May-08			Index Future	262.6200	262.3120	262.6160	262.3120	594.00
22/02/2008	ALBI On 07-August-08			Index Future	270.6200	270.3810	270.6200	270.3810	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
22/02/2008	ALBI On 06-November-08			Index Future	278.1600	277.8930	278.1610	277.8930	0.00
22/02/2008	ALBI On 02-May-08	265.00	Call	Index Future	13059	12190	13059	12190	0.00
22/02/2008	ALBI On 02-May-08	265.00	Put	Index Future	36899	39070	36899	39070	0.00
22/02/2008	ALBI On 07-August-08	265.00	Call	Index Future	70973	69309	70973	69309	0.00
22/02/2008	ALBI On 07-August-08	265.00	Put	Index Future	14773	15499	14773	15499	0.00
22/02/2008	ALBI On 06-November-08	265.00	Call	Index Future	138654	136349	138654	136349	0.00
22/02/2008	ALBI On 06-November-08	265.00	Put	Index Future	7044	7419	7044	7419	0.00
22/02/2008	CRD1 On 02-May-08			Index Future	113.1800	113.1700	113.1810	113.1700	0.00
22/02/2008	CRD1 On 07-August-08			Index Future	116.5100	116.5000	116.5110	116.5000	0.00
22/02/2008	CRD1 On 06-November-08			Index Future	119.7200	119.7120	119.7240	119.7120	8.00
22/02/2008	GOVI On 02-May-08			jGovi	264.5300	264.2570	264.5330	264.2570	17.00
22/02/2008	GOVI On 07-August-08			jGovi	272.3200	272.0355	272.3195	272.0355	0.00
22/02/2008	GOVI On 06-November-08			jGovi	279.7400	279.4425	279.7355	279.4425	60.00
22/02/2008	GOVI On 02-May-08	264.00	Call	jGovi	25847	24544	25847	24544	0.00
22/02/2008	GOVI On 02-May-08	264.00	Put	jGovi	20517	21974	20517	21974	0.00
22/02/2008	GOVI On 07-August-08	274.00	Call	jGovi	29060	27951	29060	27951	0.00
22/02/2008	GOVI On 07-August-08	274.00	Put	jGovi	45865	47596	45865	47596	0.00
22/02/2008	GOVI On 06-November-08	274.00	Call	jGovi	80631	78685	80631	78685	0.00
22/02/2008	GOVI On 06-November-08	274.00	Put	jGovi	23276	24260	23276	24260	0.00
22/02/2008	ILBI On 02-May-08			Index Future	307.7800	307.8200	307.7790	307.8200	0.00
22/02/2008	J153 On 31-August-10			jSwap	10.5900	10.5570	0.0813	0.0806	0.00
22/02/2008	J157 On 15-September-15			jSwap	9.8500	9.8430	0.0341	0.0335	0.00
22/02/2008	J186 On 21-December-26			jSwap	9.1600	9.1620	0.1480	0.1481	0.00
22/02/2008	J201 On 22-December-14			jSwap	9.8800	9.8670	0.1191	0.1187	0.00
22/02/2008	J203 On 15-September-17			jSwap	9.7400	9.7340	0.1463	0.1458	0.00
22/02/2008	J204 On 21-December-18			jSwap	9.6400	9.6330	0.1446	0.1439	0.00
22/02/2008	J207 On 15-January-20			jSwap	9.5700	9.5540	0.1103	0.1095	0.00
22/02/2008	JBAR On 21-December-05			jBar	11.2300	11.2250	11.2250	11.2250	0.00
22/02/2008	JFRA On 05-February-09			jFra	10.6400	10.6200	0.0259	0.0258	0.00
22/02/2008	JFRA On 02-May-08			jFra	11.2800	11.2670	0.0291	0.0291	0.00
22/02/2008	JFRA On 07-May-09			jFra	10.3000	10.2440	0.0250	0.0249	0.00
22/02/2008	JFRA On 07-August-08			jFra	11.1800	11.1460	0.0271	0.0270	0.00
22/02/2008	JFRA On 06-August-09			jFra	10.0200	9.9710	0.0244	0.0243	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
22/02/2008	JFRA On 06-November-08			jFra	10.9400	10.9010	0.0266	0.0265	0.00
22/02/2008	JFRA On 05-November-09			jFra	9.7100	9.6750	0.0236	0.0236	0.00
22/02/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20280	20279	20280	20279	0.00
22/02/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	18716	18773	18716	18773	0.00
22/02/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	10127	10174	10127	10174	0.00
22/02/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	7451	7524	7451	7524	0.00
22/02/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	14631	14632	14631	14632	0.00
22/02/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	12382	12459	12382	12459	0.00
22/02/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24077	24044	24077	24044	0.00
22/02/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	24033	24114	24033	24114	0.00
22/02/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	17608	17590	17608	17590	0.00
22/02/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	15929	16010	15929	16010	0.00
22/02/2008	JN02 On 02-May-08			jNote	10.4900	10.4570	0.1875	0.1870	0.00
22/02/2008	JN02 On 07-August-08			jNote	10.2400	10.1950	0.1820	0.1813	0.00
22/02/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	14951	14591	14951	14591	0.00
22/02/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	4420	4674	4420	4674	0.00
22/02/2008	JN05 On 02-May-08			jNote	9.7900	9.7790	0.3812	0.3808	0.00
22/02/2008	JN05 On 07-August-08			jNote	9.6700	9.6490	0.3767	0.3761	0.00
22/02/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	16834	16475	16834	16475	0.00
22/02/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	3626	3838	3626	3838	0.00
22/02/2008	JN10 On 02-May-08			jNote	9.4700	9.4630	0.6025	0.6022	0.00
22/02/2008	JN10 On 07-August-08			jNote	9.3800	9.3720	0.5988	0.5984	0.00
22/02/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	32536	31930	32536	31930	0.00
22/02/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	662	733	662	733	0.00
22/02/2008	JROD On 29-February-08			jRod	10.6600	10.6570	0.0075	0.0069	0.00
22/02/2008	JROD On 31-March-08			jRod	10.8000	10.8070	0.0077	0.0072	0.00
22/02/2008	JROD On 30-April-08			jRod	11.0200	11.0280	0.0081	0.0076	0.00
22/02/2008	JROD On 30-May-08			jRod	10.9700	10.9760	0.0154	0.0149	0.00
22/02/2008	JROD On 30-June-08			jRod	11.1400	11.1470	0.0161	0.0156	0.00
22/02/2008	JROD On 31-July-08			jRod	11.2900	11.2970	0.0166	0.0161	0.00
22/02/2008	OTH1 On 02-May-08			Index Future	253.2700	252.7970	253.2660	252.7970	0.00
22/02/2008	OTH1 On 07-August-08			Index Future	260.7200	260.2360	260.7190	260.2360	0.00
22/02/2008	OTH1 On 06-November-08			Index Future	267.9100	267.4090	267.9070	267.4090	12.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2008	R153 On 02-May-08			Bond Future	9.1700	9.1730	110.2080	110.2080	10,082.00
22/02/2008	R153 On 07-August-08			Bond Future	8.9700	8.9680	113.2240	113.2240	1,290.00
22/02/2008	R153 On 06-November-08			Bond Future	8.8200	8.8180	109.3788	109.3788	0.00
22/02/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	344	348	344	348	0.00
22/02/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	717	720	717	720	0.00
22/02/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	322	323	322	323	0.00
22/02/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	1228	1230	1228	1230	0.00
22/02/2008	R153 On 06-November-08	9.25	Call	Option on Bond Future	2219	2223	2219	2223	0.00
22/02/2008	R153 On 06-November-08	9.25	Put	Option on Bond Future	1484	1487	1484	1487	0.00
22/02/2008	R153 On 07-August-08	8.25	Call	Option on Bond Future	187	188	187	188	0.00
22/02/2008	R153 On 07-August-08	8.25	Put	Option on Bond Future	1582	1583	1582	1583	0.00
22/02/2008	R157 On 02-May-08			Bond Future	8.6800	8.6970	127.7415	127.6169	9,805.00
22/02/2008	R157 On 07-August-08			Bond Future	8.5900	8.6110	131.1554	131.0338	2,500.00
22/02/2008	R157 On 06-November-08			Bond Future	8.5300	8.5480	127.4734	127.3550	0.00
22/02/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	1720	1662	1720	1662	0.00
22/02/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	1265	1332	1265	1332	0.00
22/02/2008	R157 On 07-August-08	8.75	Call	Option on Bond Future	2822	2760	2822	2760	500.00
22/02/2008	R157 On 07-August-08	8.75	Put	Option on Bond Future	1860	1919	1860	1919	0.00
22/02/2008	R157 On 06-November-08	8.75	Call	Option on Bond Future	2843	2776	2843	2776	0.00
22/02/2008	R157 On 06-November-08	8.75	Put	Option on Bond Future	1537	1589	1537	1589	0.00
22/02/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	828	802	828	802	0.00
22/02/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	4490	4586	4490	4586	0.00
22/02/2008	R157 On 07-August-08	8.25	Call	Option on Bond Future	1336	1299	1336	1299	500.00
22/02/2008	R157 On 07-August-08	8.25	Put	Option on Bond Future	3433	3517	3433	3517	0.00
22/02/2008	R157 On 07-August-08	9.25	Call	Option on Bond Future	4846	4761	4846	4761	0.00
22/02/2008	R157 On 07-August-08	9.25	Put	Option on Bond Future	921	958	921	958	500.00
22/02/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	969	931	969	931	0.00
22/02/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	2079	2166	2079	2166	2,000.00
22/02/2008	R186 On 02-May-08			Bond Future	8.5200	8.5620	122.2432	121.8233	0.00
22/02/2008	R186 On 07-August-08			Bond Future	8.4600	8.4950	120.3680	119.9472	220.00
22/02/2008	R186 On 06-November-08			Bond Future	8.4000	8.4390	123.4608	123.0398	0.00
22/02/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	566	505	566	505	0.00
22/02/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	6261	6620	6261	6620	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
22/02/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	1132	1050	1132	1050	0.00
22/02/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	8933	9272	8933	9272	0.00
22/02/2008	R186 On 06-November-08	8.50	Call	Option on Bond Future	2634	2396	2634	2396	0.00
22/02/2008	R186 On 06-November-08	8.50	Put	Option on Bond Future	1575	1759	1575	1759	0.00
22/02/2008	R196 On 02-May-08			Bond Future	10.2100	10.2080	101.6750	101.6773	0.00
22/02/2008	R196 On 07-August-08			Bond Future	9.7600	9.7560	104.6013	104.6034	0.00
22/02/2008	R196 On 06-November-08			Bond Future	9.4600	9.4530	102.1143	102.1173	0.00
22/02/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	7	8	7	8	0.00
22/02/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	940	938	940	938	0.00
22/02/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1164	1169	1164	1169	0.00
22/02/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1698	1701	1698	1701	0.00
22/02/2008	R196 On 06-November-08	8.75	Call	Option on Bond Future	1610	1615	1610	1615	0.00
22/02/2008	R196 On 06-November-08	8.75	Put	Option on Bond Future	1822	1824	1822	1824	0.00
22/02/2008	R201 On 02-May-08			Bond Future	8.6800	8.6920	103.6190	103.5693	0.00
22/02/2008	R201 On 07-August-08			Bond Future	8.5600	8.5740	102.1221	102.0736	0.00
22/02/2008	R201 On 06-November-08			Bond Future	8.4600	8.4680	104.7743	104.7269	0.00
22/02/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	746	735	746	735	0.00
22/02/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	1656	1694	1656	1694	0.00
22/02/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	670	662	670	662	0.00
22/02/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	3455	3495	3455	3495	0.00
22/02/2008	R201 On 06-November-08	8.75	Call	Option on Bond Future	2516	2490	2516	2490	0.00
22/02/2008	R201 On 06-November-08	8.75	Put	Option on Bond Future	1145	1166	1145	1166	0.00
22/02/2008	R203 On 02-May-08			Bond Future	8.6400	8.6600	98.7022	98.5778	0.00
22/02/2008	R203 On 07-August-08			Bond Future	8.5400	8.5630	101.5230	101.3998	0.00
22/02/2008	R203 On 06-November-08			Bond Future	8.4600	8.4830	99.9731	99.8515	0.00
22/02/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	331	312	331	312	0.00
22/02/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	2800	2905	2800	2905	0.00
22/02/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	119	112	119	112	0.00
22/02/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	5167	5283	5167	5283	0.00
22/02/2008	R203 On 06-November-08	8.50	Call	Option on Bond Future	1789	1729	1789	1729	0.00
22/02/2008	R203 On 06-November-08	8.50	Put	Option on Bond Future	1565	1626	1565	1626	0.00
22/02/2008	R204 On 02-May-08			Bond Future	8.6500	8.6700	98.5426	98.4097	3,779.00
22/02/2008	R204 On 07-August-08			Bond Future	8.5700	8.5880	97.2705	97.1385	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
22/02/2008	R204 On 06-November-08			Bond Future	8.5000	8.5180	99.7777	99.6469	0.00
22/02/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	341	321	341	321	0.00
22/02/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	3053	3167	3053	3167	0.00
22/02/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	69	63	69	63	0.00
22/02/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	5678	5804	5678	5804	0.00
22/02/2008	R204 On 06-November-08	8.50	Call	Option on Bond Future	1680	1617	1680	1617	0.00
22/02/2008	R204 On 06-November-08	8.50	Put	Option on Bond Future	1667	1735	1667	1735	0.00
22/02/2008	R206 On 02-May-08			Bond Future	8.7300	8.7380	96.8933	96.8507	0.00
22/02/2008	R206 On 07-August-08			Bond Future	8.6000	8.6110	95.8669	95.8255	0.00
22/02/2008	R206 On 06-November-08			Bond Future	8.4800	8.4940	98.3530	98.3128	610.00
22/02/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	178	175	178	175	0.00
22/02/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	2244	2283	2244	2283	0.00
22/02/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	416	410	416	410	0.00
22/02/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	2945	2980	2945	2980	0.00
22/02/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	863	853	863	853	0.00
22/02/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	2833	2863	2833	2863	0.00
22/02/2008	R207 On 02-May-08			Bond Future	8.6500	8.6770	92.0825	91.8798	0.00
22/02/2008	R207 On 07-August-08			Bond Future	8.5700	8.6020	91.0314	90.8297	0.00
22/02/2008	R207 On 06-November-08			Bond Future	8.5100	8.5360	93.3811	93.1805	0.00
22/02/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	352	319	352	319	0.00
22/02/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	3093	3263	3093	3263	0.00
22/02/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	156	137	156	137	0.00
22/02/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	4118	4301	4118	4301	0.00
22/02/2008	R207 On 06-November-08	8.50	Call	Option on Bond Future	1546	1450	1546	1450	0.00
22/02/2008	R207 On 06-November-08	8.50	Put	Option on Bond Future	1586	1691	1586	1691	0.00
22/02/2008	R209 On 02-May-08			Bond Future	8.3600	8.3990	77.9599	77.6123	6,260.00
22/02/2008	R209 On 07-August-08			Bond Future	8.3000	8.3400	80.1872	79.8362	0.00
22/02/2008	R209 On 06-November-08			Bond Future	8.2500	8.2910	79.1078	78.7541	260.00
22/02/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	237	206	237	206	0.00
22/02/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	5865	6181	5865	6181	0.00
22/02/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	38	27	38	27	0.00
22/02/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	5139	5480	5139	5480	0.00
22/02/2008	R209 On 06-November-08	7.75	Call	Option on Bond Future	136	108	136	108	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
22/02/2008	R209 On 06-November-08	7.75	Put	Option on Bond Future	4797	5123	4797	5123	0.00
22/02/2008	TRT1 On 02-May-08			Index Future	261.3300	261.0590	261.3330	261.0590	0.00
22/02/2008	TRT1 On 07-August-08			Index Future	269.0200	268.7400	269.0240	268.7400	0.00
22/02/2008	TRT1 On 06-November-08			Index Future	276.4400	276.1490	276.4410	276.1490	400.00
25/02/2008	\$ / R On 17-March-08			Currency Future	7.7800	7.7492	7.7782	7.7492	58,079.00
25/02/2008	\$ / R On 13-June-08			Currency Future	7.9400	7.9140	7.9415	7.9140	25,750.00
25/02/2008	\$ / R On 15-September-08			Currency Future	8.1100	8.0847	8.1109	8.0847	10,054.00
25/02/2008	£ / R On 17-March-08			Currency Future	15.3000	15.2490	15.2991	15.2490	2,227.00
25/02/2008	£ / R On 13-June-08			Currency Future	15.5200	15.4687	15.5171	15.4687	1,323.00
25/02/2008	£ / R On 15-September-08			Currency Future	15.7500	15.6991	15.7480	15.6991	666.00
25/02/2008	€ / R On 17-March-08			Currency Future	11.5300	11.4964	11.5264	11.4964	3,951.00
25/02/2008	€ / R On 13-June-08			Currency Future	11.7300	11.6986	11.7275	11.6986	5,646.00
25/02/2008	€ / R On 15-September-08			Currency Future	11.9400	11.9077	11.9365	11.9077	6,787.00
25/02/2008	ALBI On 02-May-08			Index Future	262.1600	262.6160	262.1600	262.6160	594.00
25/02/2008	ALBI On 07-August-08			Index Future	270.2100	270.6200	270.2120	270.6200	0.00
25/02/2008	ALBI On 06-November-08			Index Future	277.7500	278.1610	277.7520	278.1610	0.00
25/02/2008	ALBI On 02-May-08	265.00	Call	Index Future	11116	13059	11116	13059	0.00
25/02/2008	ALBI On 02-May-08	265.00	Put	Index Future	39516	36899	39516	36899	0.00
25/02/2008	ALBI On 07-August-08	265.00	Call	Index Future	67716	70973	67716	70973	0.00
25/02/2008	ALBI On 07-August-08	265.00	Put	Index Future	15596	14773	15596	14773	0.00
25/02/2008	ALBI On 06-November-08	265.00	Call	Index Future	134928	138654	134928	138654	0.00
25/02/2008	ALBI On 06-November-08	265.00	Put	Index Future	7408	7044	7408	7044	0.00
25/02/2008	CRD1 On 02-May-08			Index Future	113.0500	113.1810	113.0470	113.1810	0.00
25/02/2008	CRD1 On 07-August-08			Index Future	116.3700	116.5110	116.3740	116.5110	0.00
25/02/2008	CRD1 On 06-November-08			Index Future	119.5800	119.7240	119.5830	119.7240	8.00
25/02/2008	GOVI On 02-May-08			jGovi	264.0900	264.5330	264.0910	264.5330	17.00
25/02/2008	GOVI On 07-August-08			jGovi	271.8600	272.3195	271.8640	272.3195	0.00
25/02/2008	GOVI On 06-November-08			jGovi	279.2700	279.7355	279.2680	279.7355	60.00
25/02/2008	GOVI On 02-May-08	264.00	Call	jGovi	23023	25847	23023	25847	0.00
25/02/2008	GOVI On 02-May-08	264.00	Put	jGovi	22113	20517	22113	20517	0.00
25/02/2008	GOVI On 07-August-08	274.00	Call	jGovi	26802	29060	26802	29060	0.00
25/02/2008	GOVI On 07-August-08	274.00	Put	jGovi	48162	45865	48162	45865	0.00
25/02/2008	GOVI On 06-November-08	274.00	Call	jGovi	77165	80631	77165	80631	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
25/02/2008	GOVI On 06-November-08	274.00	Put	jGovi	24485	23276	24485	23276	0.00
25/02/2008	ILBI On 02-May-08			Index Future	307.7400	307.7790	307.7430	307.7790	0.00
25/02/2008	J153 On 31-August-10			jSwap	10.6200	10.5850	0.0823	0.0813	0.00
25/02/2008	J157 On 15-September-15			jSwap	9.8700	9.8540	0.0350	0.0341	0.00
25/02/2008	J186 On 21-December-26			jSwap	9.1800	9.1610	0.1499	0.1480	0.00
25/02/2008	J201 On 22-December-14			jSwap	9.9000	9.8760	0.1205	0.1191	0.00
25/02/2008	J203 On 15-September-17			jSwap	9.7600	9.7430	0.1472	0.1463	0.00
25/02/2008	J204 On 21-December-18			jSwap	9.6700	9.6440	0.1464	0.1446	0.00
25/02/2008	J207 On 15-January-20			jSwap	9.6000	9.5650	0.1124	0.1103	0.00
25/02/2008	JBAR On 21-December-05			jBar	11.2300	11.2250	11.2250	11.2250	0.00
25/02/2008	JFRA On 05-February-09			jFra	10.7500	10.6440	0.0261	0.0259	0.00
25/02/2008	JFRA On 02-May-08			jFra	11.2800	11.2790	0.0291	0.0291	0.00
25/02/2008	JFRA On 07-May-09			jFra	10.4000	10.3020	0.0253	0.0250	0.00
25/02/2008	JFRA On 07-August-08			jFra	11.1900	11.1770	0.0271	0.0271	0.00
25/02/2008	JFRA On 06-August-09			jFra	10.0600	10.0180	0.0245	0.0244	0.00
25/02/2008	JFRA On 06-November-08			jFra	11.0100	10.9420	0.0267	0.0266	0.00
25/02/2008	JFRA On 05-November-09			jFra	9.7900	9.7130	0.0238	0.0236	0.00
25/02/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20329	20280	20329	20280	0.00
25/02/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	18501	18716	18501	18716	0.00
25/02/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	9940	10127	9940	10127	0.00
25/02/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	7263	7451	7263	7451	0.00
25/02/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	14527	14631	14527	14631	0.00
25/02/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	12245	12382	12245	12382	0.00
25/02/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24062	24077	24062	24077	0.00
25/02/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	23909	24033	23909	24033	0.00
25/02/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	17599	17608	17599	17608	0.00
25/02/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	15745	15929	15745	15929	0.00
25/02/2008	JN02 On 02-May-08			jNote	10.5500	10.4920	0.1884	0.1875	0.00
25/02/2008	JN02 On 07-August-08			jNote	10.2900	10.2350	0.1828	0.1820	0.00
25/02/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	15424	14951	15424	14951	0.00
25/02/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	3970	4420	3970	4420	0.00
25/02/2008	JN05 On 02-May-08			jNote	9.8400	9.7940	0.3824	0.3812	0.00
25/02/2008	JN05 On 07-August-08			jNote	9.7100	9.6690	0.3778	0.3767	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
25/02/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	17926	16834	17926	16834	0.00
25/02/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	3036	3626	3036	3626	0.00
25/02/2008	JN10 On 02-May-08			jNote	9.4900	9.4740	0.6031	0.6025	0.00
25/02/2008	JN10 On 07-August-08			jNote	9.4100	9.3840	0.5996	0.5988	0.00
25/02/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	33623	32536	33623	32536	0.00
25/02/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	524	662	524	662	0.00
25/02/2008	JROD On 29-February-08			jRod	10.6500	10.6560	0.0069	0.0075	0.00
25/02/2008	JROD On 31-March-08			jRod	10.7800	10.8010	0.0071	0.0077	0.00
25/02/2008	JROD On 30-April-08			jRod	10.9900	11.0190	0.0075	0.0081	0.00
25/02/2008	JROD On 30-May-08			jRod	10.9500	10.9710	0.0148	0.0154	0.00
25/02/2008	JROD On 30-June-08			jRod	11.1300	11.1420	0.0155	0.0161	0.00
25/02/2008	JROD On 31-July-08			jRod	11.2800	11.2920	0.0161	0.0166	0.00
25/02/2008	OTH1 On 02-May-08			Index Future	252.7300	253.2660	252.7310	253.2660	0.00
25/02/2008	OTH1 On 07-August-08			Index Future	260.1700	260.7190	260.1700	260.7190	0.00
25/02/2008	OTH1 On 06-November-08			Index Future	267.3400	267.9070	267.3440	267.9070	12.00
25/02/2008	R153 On 02-May-08			Bond Future	9.2200	9.1730	110.1006	110.2080	10,082.00
25/02/2008	R153 On 07-August-08			Bond Future	9.0200	8.9680	113.1277	113.2240	1,290.00
25/02/2008	R153 On 06-November-08			Bond Future	8.8700	8.8180	109.2933	109.3788	0.00
25/02/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	294	344	294	344	0.00
25/02/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	774	717	774	717	0.00
25/02/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	288	322	288	322	0.00
25/02/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	1291	1228	1291	1228	0.00
25/02/2008	R153 On 06-November-08	9.25	Call	Option on Bond Future	2160	2219	2160	2219	0.00
25/02/2008	R153 On 06-November-08	9.25	Put	Option on Bond Future	1510	1484	1510	1484	0.00
25/02/2008	R153 On 07-August-08	8.25	Call	Option on Bond Future	164	187	164	187	0.00
25/02/2008	R153 On 07-August-08	8.25	Put	Option on Bond Future	1655	1582	1655	1582	0.00
25/02/2008	R157 On 02-May-08			Bond Future	8.7300	8.6770	127.4302	127.7415	9,805.00
25/02/2008	R157 On 07-August-08			Bond Future	8.6400	8.5910	130.8518	131.1554	2,500.00
25/02/2008	R157 On 06-November-08			Bond Future	8.5800	8.5280	127.1777	127.4734	0.00
25/02/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	1520	1720	1520	1720	0.00
25/02/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	1377	1265	1377	1265	0.00
25/02/2008	R157 On 07-August-08	8.25	Call	Option on Bond Future	1211	1336	1211	1336	500.00
25/02/2008	R157 On 07-August-08	8.25	Put	Option on Bond Future	3611	3433	3611	3433	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
25/02/2008	R157 On 07-August-08	8.75	Call	Option on Bond Future	2630	2822	2630	2822	500.00
25/02/2008	R157 On 07-August-08	8.75	Put	Option on Bond Future	1972	1860	1972	1860	0.00
25/02/2008	R157 On 06-November-08	8.75	Call	Option on Bond Future	2655	2843	2655	2843	0.00
25/02/2008	R157 On 06-November-08	8.75	Put	Option on Bond Future	1645	1537	1645	1537	0.00
25/02/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	737	828	737	828	0.00
25/02/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	4703	4490	4703	4490	0.00
25/02/2008	R157 On 07-August-08	9.25	Call	Option on Bond Future	4602	4846	4602	4846	0.00
25/02/2008	R157 On 07-August-08	9.25	Put	Option on Bond Future	981	921	981	921	500.00
25/02/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	824	969	824	969	0.00
25/02/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	2246	2079	2246	2079	2,000.00
25/02/2008	R186 On 02-May-08			Bond Future	8.5600	8.5220	121.8233	122.2432	0.00
25/02/2008	R186 On 07-August-08			Bond Future	8.5000	8.4550	119.9472	120.3680	220.00
25/02/2008	R186 On 06-November-08			Bond Future	8.4400	8.3990	123.0398	123.4608	0.00
25/02/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	463	566	463	566	0.00
25/02/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	6578	6261	6578	6261	0.00
25/02/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	1018	1132	1018	1132	0.00
25/02/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	9240	8933	9240	8933	0.00
25/02/2008	R186 On 06-November-08	8.50	Call	Option on Bond Future	2381	2634	2381	2634	0.00
25/02/2008	R186 On 06-November-08	8.50	Put	Option on Bond Future	1743	1575	1743	1575	0.00
25/02/2008	R196 On 02-May-08			Bond Future	10.2400	10.2110	101.6513	101.6750	0.00
25/02/2008	R196 On 07-August-08			Bond Future	9.8000	9.7600	104.5808	104.6013	0.00
25/02/2008	R196 On 06-November-08			Bond Future	9.5100	9.4630	102.1010	102.1143	0.00
25/02/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	6	7	6	7	0.00
25/02/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	962	940	962	940	0.00
25/02/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1142	1164	1142	1164	0.00
25/02/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1697	1698	1697	1698	0.00
25/02/2008	R196 On 06-November-08	8.75	Call	Option on Bond Future	1594	1610	1594	1610	0.00
25/02/2008	R196 On 06-November-08	8.75	Put	Option on Bond Future	1819	1822	1819	1822	0.00
25/02/2008	R201 On 02-May-08			Bond Future	8.7200	8.6820	103.4205	103.6190	0.00
25/02/2008	R201 On 07-August-08			Bond Future	8.6000	8.5640	101.9282	102.1221	0.00
25/02/2008	R201 On 06-November-08			Bond Future	8.5000	8.4580	104.5850	104.7743	0.00
25/02/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	650	746	650	746	0.00
25/02/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	1758	1656	1758	1656	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
25/02/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	608	670	608	670	0.00
25/02/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	3587	3455	3587	3455	0.00
25/02/2008	R201 On 06-November-08	8.75	Call	Option on Bond Future	2389	2516	2389	2516	0.00
25/02/2008	R201 On 06-November-08	8.75	Put	Option on Bond Future	1206	1145	1206	1145	0.00
25/02/2008	R203 On 02-May-08			Bond Future	8.6800	8.6400	98.4535	98.7022	0.00
25/02/2008	R203 On 07-August-08			Bond Future	8.5800	8.5430	101.2769	101.5230	0.00
25/02/2008	R203 On 06-November-08			Bond Future	8.5000	8.4630	99.7300	99.9731	0.00
25/02/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	266	331	266	331	0.00
25/02/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	2984	2800	2984	2800	0.00
25/02/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	97	119	97	119	0.00
25/02/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	5391	5167	5391	5167	0.00
25/02/2008	R203 On 06-November-08	8.50	Call	Option on Bond Future	1654	1789	1654	1789	0.00
25/02/2008	R203 On 06-November-08	8.50	Put	Option on Bond Future	1672	1565	1672	1565	0.00
25/02/2008	R204 On 02-May-08			Bond Future	8.6900	8.6500	98.2769	98.5426	3,779.00
25/02/2008	R204 On 07-August-08			Bond Future	8.6100	8.5680	97.0067	97.2705	0.00
25/02/2008	R204 On 06-November-08			Bond Future	8.5400	8.4980	99.5163	99.7777	0.00
25/02/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	274	341	274	341	0.00
25/02/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	3252	3053	3252	3053	0.00
25/02/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	54	69	54	69	0.00
25/02/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	5926	5678	5926	5678	0.00
25/02/2008	R204 On 06-November-08	8.50	Call	Option on Bond Future	1540	1680	1540	1680	0.00
25/02/2008	R204 On 06-November-08	8.50	Put	Option on Bond Future	1788	1667	1788	1667	0.00
25/02/2008	R206 On 02-May-08			Bond Future	8.7700	8.7280	96.7229	96.8933	0.00
25/02/2008	R206 On 07-August-08			Bond Future	8.6400	8.6010	95.7015	95.8669	0.00
25/02/2008	R206 On 06-November-08			Bond Future	8.5200	8.4840	98.1924	98.3530	610.00
25/02/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	142	178	142	178	0.00
25/02/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	2378	2244	2378	2244	0.00
25/02/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	372	416	372	416	0.00
25/02/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	3066	2945	3066	2945	0.00
25/02/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	803	863	803	863	0.00
25/02/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	2933	2833	2933	2833	0.00
25/02/2008	R207 On 02-May-08			Bond Future	8.6900	8.6470	91.8124	92.0825	0.00
25/02/2008	R207 On 07-August-08			Bond Future	8.6100	8.5720	90.7626	91.0314	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
25/02/2008	R207 On 06-November-08			Bond Future	8.5500	8.5060	93.1138	93.3811	0.00
25/02/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	283	352	283	352	0.00
25/02/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	3294	3093	3294	3093	0.00
25/02/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	125	156	125	156	0.00
25/02/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	4356	4118	4356	4118	0.00
25/02/2008	R207 On 06-November-08	8.50	Call	Option on Bond Future	1406	1546	1406	1546	0.00
25/02/2008	R207 On 06-November-08	8.50	Put	Option on Bond Future	1714	1586	1714	1586	0.00
25/02/2008	R209 On 02-May-08			Bond Future	8.3900	8.3590	77.6990	77.9599	6,260.00
25/02/2008	R209 On 07-August-08			Bond Future	8.3300	8.3000	79.9237	80.1872	0.00
25/02/2008	R209 On 06-November-08			Bond Future	8.2800	8.2510	78.8423	79.1078	260.00
25/02/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	192	237	192	237	0.00
25/02/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	6081	5865	6081	5865	0.00
25/02/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	28	38	28	38	0.00
25/02/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	5393	5139	5393	5139	0.00
25/02/2008	R209 On 06-November-08	7.75	Call	Option on Bond Future	111	136	111	136	0.00
25/02/2008	R209 On 06-November-08	7.75	Put	Option on Bond Future	5038	4797	5038	4797	0.00
25/02/2008	TRT1 On 02-May-08			Index Future	260.8900	261.3330	260.8920	261.3330	0.00
25/02/2008	TRT1 On 07-August-08			Index Future	268.5700	269.0240	268.5700	269.0240	0.00
25/02/2008	TRT1 On 06-November-08			Index Future	275.9800	276.4410	275.9760	276.4410	400.00
26/02/2008	\$ / R On 17-March-08			Currency Future	7.6300	7.7782	7.6268	7.7782	40,357.00
26/02/2008	\$ / R On 13-June-08			Currency Future	7.7900	7.9415	7.7863	7.9415	24,841.00
26/02/2008	\$ / R On 15-September-08			Currency Future	7.9500	8.1109	7.9519	8.1109	11,727.00
26/02/2008	£ / R On 17-March-08			Currency Future	15.0300	15.2991	15.0272	15.2991	2,227.00
26/02/2008	£ / R On 13-June-08			Currency Future	15.2400	15.5171	15.2406	15.5171	1,323.00
26/02/2008	£ / R On 15-September-08			Currency Future	15.4700	15.7480	15.4667	15.7480	682.00
26/02/2008	€ / R On 17-March-08			Currency Future	11.3400	11.5264	11.3370	11.5264	3,951.00
26/02/2008	€ / R On 13-June-08			Currency Future	11.5300	11.7275	11.5340	11.7275	5,646.00
26/02/2008	€ / R On 15-September-08			Currency Future	11.7400	11.9365	11.7386	11.9365	6,104.00
26/02/2008	ALBI On 02-May-08			Index Future	261.8900	262.1600	261.8940	262.1600	594.00
26/02/2008	ALBI On 07-August-08			Index Future	270.0100	270.2120	270.0070	270.2120	0.00
26/02/2008	ALBI On 06-November-08			Index Future	277.5700	277.7520	277.5650	277.7520	0.00
26/02/2008	ALBI On 02-May-08	265.00	Call	Index Future	10166	11116	10166	11116	0.00
26/02/2008	ALBI On 02-May-08	265.00	Put	Index Future	41226	39516	41226	39516	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
26/02/2008	ALBI On 07-August-08	265.00	Call	Index Future	66144	67716	66144	67716	0.00
26/02/2008	ALBI On 07-August-08	265.00	Put	Index Future	16074	15596	16074	15596	0.00
26/02/2008	ALBI On 06-November-08	265.00	Call	Index Future	133249	134928	133249	134928	0.00
26/02/2008	ALBI On 06-November-08	265.00	Put	Index Future	7599	7408	7599	7408	0.00
26/02/2008	CRD1 On 02-May-08			Index Future	112.9700	113.0470	112.9700	113.0470	0.00
26/02/2008	CRD1 On 07-August-08			Index Future	116.3000	116.3740	116.2950	116.3740	0.00
26/02/2008	CRD1 On 06-November-08			Index Future	119.5000	119.5830	119.5030	119.5830	8.00
26/02/2008	GOVI On 02-May-08			jGovi	263.8300	264.0910	263.8330	264.0910	17.00
26/02/2008	GOVI On 07-August-08			jGovi	271.6000	271.8640	271.5975	271.8640	0.00
26/02/2008	GOVI On 06-November-08			jGovi	279.0000	279.2680	278.9960	279.2680	60.00
26/02/2008	GOVI On 02-May-08	264.00	Call	jGovi	21560	23023	21560	23023	0.00
26/02/2008	GOVI On 02-May-08	264.00	Put	jGovi	23230	22113	23230	22113	0.00
26/02/2008	GOVI On 07-August-08	274.00	Call	jGovi	25605	26802	25605	26802	0.00
26/02/2008	GOVI On 07-August-08	274.00	Put	jGovi	49630	48162	49630	48162	0.00
26/02/2008	GOVI On 06-November-08	274.00	Call	jGovi	75236	77165	75236	77165	0.00
26/02/2008	GOVI On 06-November-08	274.00	Put	jGovi	25276	24485	25276	24485	0.00
26/02/2008	ILBI On 02-May-08			Index Future	307.7200	307.7430	307.7150	307.7430	0.00
26/02/2008	J153 On 31-August-10			jSwap	10.6300	10.6200	0.0827	0.0823	0.00
26/02/2008	J157 On 15-September-15			jSwap	9.8700	9.8710	0.0352	0.0350	0.00
26/02/2008	J186 On 21-December-26			jSwap	9.1900	9.1840	0.1508	0.1499	0.00
26/02/2008	J201 On 22-December-14			jSwap	9.9100	9.9040	0.1207	0.1205	0.00
26/02/2008	J203 On 15-September-17			jSwap	9.7600	9.7560	0.1476	0.1472	0.00
26/02/2008	J204 On 21-December-18			jSwap	9.6700	9.6700	0.1464	0.1464	0.00
26/02/2008	J207 On 15-January-20			jSwap	9.6000	9.5960	0.1124	0.1124	0.00
26/02/2008	JBAR On 21-December-05			jBar	11.2300	11.2250	11.2250	11.2250	0.00
26/02/2008	JFRA On 05-February-09			jFra	10.7700	10.7530	0.0261	0.0261	0.00
26/02/2008	JFRA On 02-May-08			jFra	11.2900	11.2830	0.0291	0.0291	0.00
26/02/2008	JFRA On 07-May-09			jFra	10.4300	10.3960	0.0253	0.0253	0.00
26/02/2008	JFRA On 07-August-08			jFra	11.2300	11.1910	0.0272	0.0271	0.00
26/02/2008	JFRA On 06-August-09			jFra	10.1000	10.0630	0.0246	0.0245	0.00
26/02/2008	JFRA On 06-November-08			jFra	11.0200	11.0140	0.0267	0.0267	0.00
26/02/2008	JFRA On 05-November-09			jFra	9.8200	9.7900	0.0239	0.0238	0.00
26/02/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20316	20329	20316	20329	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
26/02/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	18459	18501	18459	18501	0.00
26/02/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	9886	9940	9886	9940	0.00
26/02/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	7192	7263	7192	7263	0.00
26/02/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	14532	14527	14532	14527	0.00
26/02/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	12162	12245	12162	12245	0.00
26/02/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24085	24062	24085	24062	0.00
26/02/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	23839	23909	23839	23909	0.00
26/02/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	17572	17599	17572	17599	0.00
26/02/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	15708	15745	15708	15745	0.00
26/02/2008	JN02 On 02-May-08			jNote	10.5700	10.5450	0.1887	0.1884	0.00
26/02/2008	JN02 On 07-August-08			jNote	10.3100	10.2890	0.1832	0.1828	0.00
26/02/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	15643	15424	15643	15424	0.00
26/02/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	3801	3970	3801	3970	0.00
26/02/2008	JN05 On 02-May-08			jNote	9.8300	9.8380	0.3820	0.3824	0.00
26/02/2008	JN05 On 07-August-08			jNote	9.7000	9.7100	0.3773	0.3778	0.00
26/02/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	17555	17926	17555	17926	0.00
26/02/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	3092	3036	3092	3036	0.00
26/02/2008	JN10 On 02-May-08			jNote	9.5000	9.4940	0.6034	0.6031	0.00
26/02/2008	JN10 On 07-August-08			jNote	9.4100	9.4070	0.5998	0.5996	0.00
26/02/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	33903	33623	33903	33623	0.00
26/02/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	488	524	488	524	0.00
26/02/2008	JROD On 29-February-08			jRod	10.6500	10.6540	0.0069	0.0069	0.00
26/02/2008	JROD On 31-March-08			jRod	10.7800	10.7840	0.0071	0.0071	0.00
26/02/2008	JROD On 30-April-08			jRod	10.9900	10.9910	0.0075	0.0075	0.00
26/02/2008	JROD On 30-May-08			jRod	10.9500	10.9540	0.0148	0.0148	0.00
26/02/2008	JROD On 30-June-08			jRod	11.1200	11.1250	0.0155	0.0155	0.00
26/02/2008	JROD On 31-July-08			jRod	11.2700	11.2770	0.0160	0.0161	0.00
26/02/2008	OTH1 On 02-May-08			Index Future	252.4100	252.7310	252.4140	252.7310	0.00
26/02/2008	OTH1 On 07-August-08			Index Future	259.8500	260.1700	259.8450	260.1700	0.00
26/02/2008	OTH1 On 06-November-08			Index Future	267.0100	267.3440	267.0110	267.3440	12.00
26/02/2008	R153 On 02-May-08			Bond Future	9.2300	9.2230	110.0792	110.1006	10,082.00
26/02/2008	R153 On 07-August-08			Bond Future	9.0300	9.0180	113.1084	113.1277	1,290.00
26/02/2008	R153 On 06-November-08			Bond Future	8.8800	8.8680	109.2762	109.2933	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
26/02/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	283	294	283	294	0.00
26/02/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	785	774	785	774	0.00
26/02/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	281	288	281	288	0.00
26/02/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	1303	1291	1303	1291	0.00
26/02/2008	R153 On 06-November-08	9.25	Call	Option on Bond Future	2147	2160	2147	2160	0.00
26/02/2008	R153 On 06-November-08	9.25	Put	Option on Bond Future	1514	1510	1514	1510	0.00
26/02/2008	R153 On 07-August-08	8.25	Call	Option on Bond Future	159	164	159	164	0.00
26/02/2008	R153 On 07-August-08	8.25	Put	Option on Bond Future	1670	1655	1670	1655	0.00
26/02/2008	R157 On 02-May-08			Bond Future	8.7500	8.7270	127.3060	127.4302	10,005.00
26/02/2008	R157 On 07-August-08			Bond Future	8.6600	8.6410	130.7307	130.8518	2,500.00
26/02/2008	R157 On 06-November-08			Bond Future	8.6000	8.5780	127.0597	127.1777	0.00
26/02/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	1445	1520	1445	1520	0.00
26/02/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	1427	1377	1427	1377	0.00
26/02/2008	R157 On 07-August-08	8.75	Call	Option on Bond Future	2557	2630	2557	2630	500.00
26/02/2008	R157 On 07-August-08	8.75	Put	Option on Bond Future	2019	1972	2019	1972	0.00
26/02/2008	R157 On 06-November-08	8.75	Call	Option on Bond Future	2583	2655	2583	2655	0.00
26/02/2008	R157 On 06-November-08	8.75	Put	Option on Bond Future	1691	1645	1691	1645	0.00
26/02/2008	R157 On 07-August-08	8.25	Call	Option on Bond Future	1165	1211	1165	1211	500.00
26/02/2008	R157 On 07-August-08	8.25	Put	Option on Bond Future	3686	3611	3686	3611	0.00
26/02/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	703	737	703	737	0.00
26/02/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	4791	4703	4791	4703	0.00
26/02/2008	R157 On 07-August-08	9.25	Call	Option on Bond Future	4507	4602	4507	4602	0.00
26/02/2008	R157 On 07-August-08	9.25	Put	Option on Bond Future	1007	981	1007	981	500.00
26/02/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	772	824	772	824	0.00
26/02/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	2318	2246	2318	2246	2,000.00
26/02/2008	R186 On 02-May-08			Bond Future	8.5800	8.5620	121.6141	121.8233	0.00
26/02/2008	R186 On 07-August-08			Bond Future	8.5200	8.4950	119.7377	119.9472	220.00
26/02/2008	R186 On 06-November-08			Bond Future	8.4600	8.4390	122.8302	123.0398	0.00
26/02/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	422	463	422	463	0.00
26/02/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	6746	6578	6746	6578	0.00
26/02/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	968	1018	968	1018	0.00
26/02/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	9399	9240	9399	9240	0.00
26/02/2008	R186 On 06-November-08	8.50	Call	Option on Bond Future	2261	2381	2261	2381	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
26/02/2008	R186 On 06-November-08	8.50	Put	Option on Bond Future	1833	1743	1833	1743	0.00
26/02/2008	R196 On 02-May-08			Bond Future	10.2500	10.2420	101.6444	101.6513	0.00
26/02/2008	R196 On 07-August-08			Bond Future	9.8100	9.7990	104.5761	104.5808	0.00
26/02/2008	R196 On 06-November-08			Bond Future	9.5200	9.5080	102.0983	102.1010	0.00
26/02/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	5	6	5	6	0.00
26/02/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	968	962	968	962	0.00
26/02/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1136	1142	1136	1142	0.00
26/02/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1695	1697	1695	1697	0.00
26/02/2008	R196 On 06-November-08	8.75	Call	Option on Bond Future	1589	1594	1589	1594	0.00
26/02/2008	R196 On 06-November-08	8.75	Put	Option on Bond Future	1817	1819	1817	1819	0.00
26/02/2008	R201 On 02-May-08			Bond Future	8.7400	8.7220	103.3214	103.4205	0.00
26/02/2008	R201 On 07-August-08			Bond Future	8.6200	8.6040	101.8314	101.9282	0.00
26/02/2008	R201 On 06-November-08			Bond Future	8.5200	8.4980	104.4905	104.5850	0.00
26/02/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	608	650	608	650	0.00
26/02/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	1816	1758	1816	1758	0.00
26/02/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	580	608	580	608	0.00
26/02/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	3656	3587	3656	3587	0.00
26/02/2008	R201 On 06-November-08	8.75	Call	Option on Bond Future	2328	2389	2328	2389	0.00
26/02/2008	R201 On 06-November-08	8.75	Put	Option on Bond Future	1240	1206	1240	1206	0.00
26/02/2008	R203 On 02-May-08			Bond Future	8.7000	8.6800	98.3295	98.4535	0.00
26/02/2008	R203 On 07-August-08			Bond Future	8.6000	8.5830	101.1541	101.2769	0.00
26/02/2008	R203 On 06-November-08			Bond Future	8.5200	8.5030	99.6087	99.7300	0.00
26/02/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	240	266	240	266	0.00
26/02/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	3082	2984	3082	2984	0.00
26/02/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	88	97	88	97	0.00
26/02/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	5505	5391	5505	5391	0.00
26/02/2008	R203 On 06-November-08	8.50	Call	Option on Bond Future	1590	1654	1590	1654	0.00
26/02/2008	R203 On 06-November-08	8.50	Put	Option on Bond Future	1729	1672	1729	1672	0.00
26/02/2008	R204 On 02-May-08			Bond Future	8.7100	8.6900	98.1444	98.2769	3,779.00
26/02/2008	R204 On 07-August-08			Bond Future	8.6300	8.6080	96.8752	97.0067	0.00
26/02/2008	R204 On 06-November-08			Bond Future	8.5600	8.5380	99.3859	99.5163	0.00
26/02/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	246	274	246	274	0.00
26/02/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	3357	3252	3357	3252	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
26/02/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	48	54	48	54	0.00
26/02/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	6052	5926	6052	5926	0.00
26/02/2008	R204 On 06-November-08	8.50	Call	Option on Bond Future	1474	1540	1474	1540	0.00
26/02/2008	R204 On 06-November-08	8.50	Put	Option on Bond Future	1853	1788	1853	1788	0.00
26/02/2008	R206 On 02-May-08			Bond Future	8.7900	8.7680	96.6379	96.7229	0.00
26/02/2008	R206 On 07-August-08			Bond Future	8.6600	8.6410	95.6189	95.7015	0.00
26/02/2008	R206 On 06-November-08			Bond Future	8.5400	8.5240	98.1122	98.1924	610.00
26/02/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	127	142	127	142	0.00
26/02/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	2448	2378	2448	2378	0.00
26/02/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	352	372	352	372	0.00
26/02/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	3129	3066	3129	3066	0.00
26/02/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	776	803	776	803	0.00
26/02/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	2986	2933	2986	2933	0.00
26/02/2008	R207 On 02-May-08			Bond Future	8.7100	8.6870	91.6777	91.8124	0.00
26/02/2008	R207 On 07-August-08			Bond Future	8.6300	8.6120	90.6286	90.7626	0.00
26/02/2008	R207 On 06-November-08			Bond Future	8.5700	8.5460	92.9805	93.1138	0.00
26/02/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	255	283	255	283	0.00
26/02/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	3401	3294	3401	3294	0.00
26/02/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	112	125	112	125	0.00
26/02/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	4477	4356	4477	4356	0.00
26/02/2008	R207 On 06-November-08	8.50	Call	Option on Bond Future	1340	1406	1340	1406	0.00
26/02/2008	R207 On 06-November-08	8.50	Put	Option on Bond Future	1781	1714	1781	1714	0.00
26/02/2008	R209 On 02-May-08			Bond Future	8.4100	8.3890	77.5258	77.6990	6,260.00
26/02/2008	R209 On 07-August-08			Bond Future	8.3500	8.3300	79.7489	79.9237	0.00
26/02/2008	R209 On 06-November-08			Bond Future	8.3000	8.2810	78.6661	78.8423	260.00
26/02/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	171	192	171	192	0.00
26/02/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	6233	6081	6233	6081	0.00
26/02/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	23	28	23	28	0.00
26/02/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	5563	5393	5563	5393	0.00
26/02/2008	R209 On 06-November-08	7.75	Call	Option on Bond Future	98	111	98	111	0.00
26/02/2008	R209 On 06-November-08	7.75	Put	Option on Bond Future	5200	5038	5200	5038	0.00
26/02/2008	TRT1 On 02-May-08			Index Future	260.6300	260.8920	260.6330	260.8920	0.00
26/02/2008	TRT1 On 07-August-08			Index Future	268.3100	268.5700	268.3050	268.5700	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
26/02/2008	TRT1 On 06-November-08			Index Future	275.7100	275.9760	275.7050	275.9760	400.00
27/02/2008	\$ / R On 17-March-08			Currency Future	7.5000	7.6268	7.4976	7.6268	40,336.00
27/02/2008	\$ / R On 13-June-08			Currency Future	7.6600	7.7863	7.6566	7.7863	24,972.00
27/02/2008	\$ / R On 15-September-08			Currency Future	7.8200	7.9519	7.8230	7.9519	13,372.00
27/02/2008	£ / R On 17-March-08			Currency Future	14.9100	15.0272	14.9116	15.0272	2,227.00
27/02/2008	£ / R On 13-June-08			Currency Future	15.1300	15.2406	15.1260	15.2406	1,323.00
27/02/2008	£ / R On 15-September-08			Currency Future	15.3500	15.4667	15.3508	15.4667	682.00
27/02/2008	€ / R On 17-March-08			Currency Future	11.3100	11.3370	11.3074	11.3370	3,951.00
27/02/2008	€ / R On 13-June-08			Currency Future	11.5100	11.5340	11.5073	11.5340	5,646.00
27/02/2008	€ / R On 15-September-08			Currency Future	11.7100	11.7386	11.7127	11.7386	6,104.00
27/02/2008	ALBI On 02-May-08			Index Future	261.0400	261.8940	261.0430	261.8940	594.00
27/02/2008	ALBI On 07-August-08			Index Future	269.1400	270.0070	269.1360	270.0070	0.00
27/02/2008	ALBI On 06-November-08			Index Future	276.7100	277.5650	276.7120	277.5650	0.00
27/02/2008	ALBI On 02-May-08	265.00	Call	Index Future	7756	10166	7756	10166	0.00
27/02/2008	ALBI On 02-May-08	265.00	Put	Index Future	47326	41226	47326	41226	0.00
27/02/2008	ALBI On 07-August-08	265.00	Call	Index Future	59937	66144	59937	66144	0.00
27/02/2008	ALBI On 07-August-08	265.00	Put	Index Future	18577	16074	18577	16074	0.00
27/02/2008	ALBI On 06-November-08	265.00	Call	Index Future	125835	133249	125835	133249	0.00
27/02/2008	ALBI On 06-November-08	265.00	Put	Index Future	8715	7599	8715	7599	0.00
27/02/2008	CRD1 On 02-May-08			Index Future	112.6500	112.9700	112.6530	112.9700	0.00
27/02/2008	CRD1 On 07-August-08			Index Future	116.0000	116.2950	116.0010	116.2950	0.00
27/02/2008	CRD1 On 06-November-08			Index Future	119.2000	119.5030	119.2020	119.5030	8.00
27/02/2008	GOVI On 02-May-08			jGovi	263.0100	263.8330	263.0105	263.8330	17.00
27/02/2008	GOVI On 07-August-08			jGovi	270.5800	271.5975	270.5785	271.5975	141.00
27/02/2008	GOVI On 06-November-08			jGovi	278.1300	278.9960	278.1290	278.9960	60.00
27/02/2008	GOVI On 02-May-08	264.00	Call	jGovi	17583	21560	17583	21560	0.00
27/02/2008	GOVI On 02-May-08	264.00	Put	jGovi	27478	23230	27478	23230	0.00
27/02/2008	GOVI On 07-August-08	274.00	Call	jGovi	21619	25605	21619	25605	0.00
27/02/2008	GOVI On 07-August-08	274.00	Put	jGovi	55834	49630	55834	49630	0.00
27/02/2008	GOVI On 06-November-08	274.00	Call	jGovi	69415	75236	69415	75236	0.00
27/02/2008	GOVI On 06-November-08	274.00	Put	jGovi	28125	25276	28125	25276	0.00
27/02/2008	ILBI On 02-May-08			Index Future	307.7200	307.7150	307.7240	307.7150	0.00
27/02/2008	J153 On 31-August-10			jSwap	10.7200	10.6340	0.0848	0.0827	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
27/02/2008	J157 On 15-September-15			jSwap	9.9500	9.8730	0.0396	0.0352	0.00
27/02/2008	J186 On 21-December-26			jSwap	9.2700	9.1940	0.1570	0.1508	0.00
27/02/2008	J201 On 22-December-14			jSwap	9.9900	9.9080	0.1244	0.1207	0.00
27/02/2008	J203 On 15-September-17			jSwap	9.8300	9.7630	0.1517	0.1476	0.00
27/02/2008	J204 On 21-December-18			jSwap	9.7400	9.6710	0.1505	0.1464	0.00
27/02/2008	J207 On 15-January-20			jSwap	9.6600	9.5950	0.1167	0.1124	0.00
27/02/2008	JBAR On 21-December-05			jBar	11.2300	11.2250	11.2250	11.2250	0.00
27/02/2008	JFRA On 05-February-09			jFra	10.9000	10.7650	0.0265	0.0261	0.00
27/02/2008	JFRA On 02-May-08			jFra	11.3200	11.2900	0.0292	0.0291	0.00
27/02/2008	JFRA On 07-May-09			jFra	10.5300	10.4270	0.0256	0.0253	0.00
27/02/2008	JFRA On 07-August-08			jFra	11.2900	11.2270	0.0274	0.0272	0.00
27/02/2008	JFRA On 06-August-09			jFra	10.2300	10.1010	0.0249	0.0246	0.00
27/02/2008	JFRA On 06-November-08			jFra	11.1300	11.0180	0.0270	0.0267	0.00
27/02/2008	JFRA On 05-November-09			jFra	9.9500	9.8210	0.0242	0.0239	0.00
27/02/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20451	20316	20451	20316	0.00
27/02/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	18272	18459	18272	18459	0.00
27/02/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	9865	9886	9865	9886	0.00
27/02/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	7092	7192	7092	7192	0.00
27/02/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	14569	14532	14569	14532	0.00
27/02/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	12050	12162	12050	12162	0.00
27/02/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24215	24085	24215	24085	0.00
27/02/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	23658	23839	23658	23839	0.00
27/02/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	17676	17572	17676	17572	0.00
27/02/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	15544	15708	15544	15708	0.00
27/02/2008	JN02 On 02-May-08			jNote	10.6700	10.5670	0.1903	0.1887	0.00
27/02/2008	JN02 On 07-August-08			jNote	10.4300	10.3110	0.1851	0.1832	0.00
27/02/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	16872	15643	16872	15643	0.00
27/02/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	3258	3801	3258	3801	0.00
27/02/2008	JN05 On 02-May-08			jNote	9.9000	9.8270	0.3841	0.3820	0.00
27/02/2008	JN05 On 07-August-08			jNote	9.7800	9.6970	0.3796	0.3773	0.00
27/02/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	19750	17555	19750	17555	0.00
27/02/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	2383	3092	2383	3092	0.00
27/02/2008	JN10 On 02-May-08			jNote	9.5700	9.4990	0.6058	0.6034	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
27/02/2008	JN10 On 07-August-08			jNote	9.4800	9.4110	0.6022	0.5998	0.00
27/02/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	37828	33903	37828	33903	0.00
27/02/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	286	488	286	488	0.00
27/02/2008	JROD On 29-February-08			jRod	10.6500	10.6540	0.0069	0.0069	0.00
27/02/2008	JROD On 31-March-08			jRod	10.7800	10.7810	0.0071	0.0071	0.00
27/02/2008	JROD On 30-April-08			jRod	10.9800	10.9870	0.0075	0.0075	0.00
27/02/2008	JROD On 30-May-08			jRod	10.9500	10.9520	0.0148	0.0148	0.00
27/02/2008	JROD On 30-June-08			jRod	11.1200	11.1230	0.0155	0.0155	0.00
27/02/2008	JROD On 31-July-08			jRod	11.2800	11.2730	0.0161	0.0160	0.00
27/02/2008	OTH1 On 02-May-08			Index Future	251.3400	252.4140	251.3400	252.4140	0.00
27/02/2008	OTH1 On 07-August-08			Index Future	258.8100	259.8450	258.8100	259.8450	0.00
27/02/2008	OTH1 On 06-November-08			Index Future	265.9500	267.0110	265.9510	267.0110	12.00
27/02/2008	R153 On 02-May-08			Bond Future	9.2800	9.2330	109.9720	110.0792	10,082.00
27/02/2008	R153 On 07-August-08			Bond Future	9.0800	9.0280	113.0123	113.1084	1,290.00
27/02/2008	R153 On 06-November-08			Bond Future	8.9300	8.8780	109.1909	109.2762	0.00
27/02/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	245	283	245	283	0.00
27/02/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	853	785	853	785	0.00
27/02/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	254	281	254	281	0.00
27/02/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	1372	1303	1372	1303	0.00
27/02/2008	R153 On 06-November-08	9.25	Call	Option on Bond Future	2096	2147	2096	2147	0.00
27/02/2008	R153 On 06-November-08	9.25	Put	Option on Bond Future	1548	1514	1548	1514	0.00
27/02/2008	R153 On 07-August-08	8.25	Call	Option on Bond Future	141	159	141	159	0.00
27/02/2008	R153 On 07-August-08	8.25	Put	Option on Bond Future	1748	1670	1748	1670	0.00
27/02/2008	R157 On 02-May-08			Bond Future	8.8000	8.7470	126.9961	127.3060	10,005.00
27/02/2008	R157 On 07-August-08			Bond Future	8.7100	8.6610	130.4284	130.7307	2,510.00
27/02/2008	R157 On 06-November-08			Bond Future	8.6500	8.5980	126.7653	127.0597	0.00
27/02/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	1282	1445	1282	1445	0.00
27/02/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	1574	1427	1574	1427	0.00
27/02/2008	R157 On 07-August-08	8.75	Call	Option on Bond Future	2388	2557	2388	2557	500.00
27/02/2008	R157 On 07-August-08	8.75	Put	Option on Bond Future	2153	2019	2153	2019	0.00
27/02/2008	R157 On 06-November-08	8.75	Call	Option on Bond Future	2412	2583	2412	2583	0.00
27/02/2008	R157 On 06-November-08	8.75	Put	Option on Bond Future	1815	1691	1815	1691	0.00
27/02/2008	R157 On 07-August-08	8.25	Call	Option on Bond Future	1062	1165	1062	1165	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2008	R157 On 07-August-08	8.25	Put	Option on Bond Future	3885	3686	3885	3686	0.00
27/02/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	631	703	631	703	0.00
27/02/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	5021	4791	5021	4791	0.00
27/02/2008	R157 On 07-August-08	9.25	Call	Option on Bond Future	4283	4507	4283	4507	0.00
27/02/2008	R157 On 07-August-08	9.25	Put	Option on Bond Future	1085	1007	1085	1007	500.00
27/02/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	663	772	663	772	0.00
27/02/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	2519	2318	2519	2318	2,000.00
27/02/2008	R186 On 02-May-08			Bond Future	8.6300	8.5820	121.0937	121.6141	1,050.00
27/02/2008	R186 On 07-August-08			Bond Future	8.5700	8.5150	119.2163	119.7377	220.00
27/02/2008	R186 On 06-November-08			Bond Future	8.5100	8.4590	122.3085	122.8302	0.00
27/02/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	342	422	342	422	0.00
27/02/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	7186	6746	7186	6746	0.00
27/02/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	862	968	862	968	0.00
27/02/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	9815	9399	9815	9399	0.00
27/02/2008	R186 On 06-November-08	8.50	Call	Option on Bond Future	1985	2261	1985	2261	0.00
27/02/2008	R186 On 06-November-08	8.50	Put	Option on Bond Future	2079	1833	2079	1833	0.00
27/02/2008	R196 On 02-May-08			Bond Future	10.2800	10.2510	101.6193	101.6444	0.00
27/02/2008	R196 On 07-August-08			Bond Future	9.8500	9.8080	104.5529	104.5761	0.00
27/02/2008	R196 On 06-November-08			Bond Future	9.5700	9.5170	102.0820	102.0983	0.00
27/02/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	5	5	5	5	0.00
27/02/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	992	968	992	968	0.00
27/02/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1121	1136	1121	1136	0.00
27/02/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1704	1695	1704	1695	0.00
27/02/2008	R196 On 06-November-08	8.75	Call	Option on Bond Future	1578	1589	1578	1589	0.00
27/02/2008	R196 On 06-November-08	8.75	Put	Option on Bond Future	1822	1817	1822	1817	0.00
27/02/2008	R201 On 02-May-08			Bond Future	8.7900	8.7420	103.0742	103.3214	0.00
27/02/2008	R201 On 07-August-08			Bond Future	8.6700	8.6240	101.5899	101.8314	0.00
27/02/2008	R201 On 06-November-08			Bond Future	8.5700	8.5180	104.2548	104.4905	0.00
27/02/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	522	608	522	608	0.00
27/02/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	1976	1816	1976	1816	0.00
27/02/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	521	580	521	580	0.00
27/02/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	3838	3656	3838	3656	0.00
27/02/2008	R201 On 06-November-08	8.75	Call	Option on Bond Future	2184	2328	2184	2328	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
27/02/2008	R201 On 06-November-08	8.75	Put	Option on Bond Future	1331	1240	1331	1240	0.00
27/02/2008	R203 On 02-May-08			Bond Future	8.7600	8.7000	97.9585	98.3295	0.00
27/02/2008	R203 On 07-August-08			Bond Future	8.6600	8.6030	100.7871	101.1541	0.00
27/02/2008	R203 On 06-November-08			Bond Future	8.5800	8.5230	99.2459	99.6087	0.00
27/02/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	181	240	181	240	0.00
27/02/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	3393	3082	3393	3082	0.00
27/02/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	67	88	67	88	0.00
27/02/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	5851	5505	5851	5505	0.00
27/02/2008	R203 On 06-November-08	8.50	Call	Option on Bond Future	1413	1590	1413	1590	0.00
27/02/2008	R203 On 06-November-08	8.50	Put	Option on Bond Future	1915	1729	1915	1729	0.00
27/02/2008	R204 On 02-May-08			Bond Future	8.7600	8.7100	97.8142	98.1444	3,779.00
27/02/2008	R204 On 07-August-08			Bond Future	8.6800	8.6280	96.5475	96.8752	0.00
27/02/2008	R204 On 06-November-08			Bond Future	8.6100	8.5580	99.0609	99.3859	0.00
27/02/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	194	246	194	246	0.00
27/02/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	3634	3357	3634	3357	0.00
27/02/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	36	48	36	48	0.00
27/02/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	6368	6052	6368	6052	0.00
27/02/2008	R204 On 06-November-08	8.50	Call	Option on Bond Future	1323	1474	1323	1474	0.00
27/02/2008	R204 On 06-November-08	8.50	Put	Option on Bond Future	2027	1853	2027	1853	0.00
27/02/2008	R206 On 02-May-08			Bond Future	8.8400	8.7880	96.4257	96.6379	0.00
27/02/2008	R206 On 07-August-08			Bond Future	8.7100	8.6610	95.4128	95.6189	0.00
27/02/2008	R206 On 06-November-08			Bond Future	8.5900	8.5440	97.9121	98.1122	610.00
27/02/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	100	127	100	127	0.00
27/02/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	2633	2448	2633	2448	0.00
27/02/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	310	352	310	352	0.00
27/02/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	3293	3129	3293	3129	0.00
27/02/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	714	776	714	776	0.00
27/02/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	3124	2986	3124	2986	0.00
27/02/2008	R207 On 02-May-08			Bond Future	8.7500	8.7070	91.4092	91.6777	0.00
27/02/2008	R207 On 07-August-08			Bond Future	8.6700	8.6320	90.3614	90.6286	0.00
27/02/2008	R207 On 06-November-08			Bond Future	8.6100	8.5660	92.7147	92.9805	0.00
27/02/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	210	255	210	255	0.00
27/02/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	3624	3401	3624	3401	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
27/02/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	90	112	90	112	0.00
27/02/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	4723	4477	4723	4477	0.00
27/02/2008	R207 On 06-November-08	8.50	Call	Option on Bond Future	1218	1340	1218	1340	0.00
27/02/2008	R207 On 06-November-08	8.50	Put	Option on Bond Future	1924	1781	1924	1781	0.00
27/02/2008	R209 On 02-May-08			Bond Future	8.4600	8.4090	77.0957	77.5258	6,260.00
27/02/2008	R209 On 07-August-08			Bond Future	8.4000	8.3500	79.3146	79.7489	0.00
27/02/2008	R209 On 06-November-08			Bond Future	8.3500	8.3010	78.2284	78.6661	260.00
27/02/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	132	171	132	171	0.00
27/02/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	6623	6233	6623	6233	0.00
27/02/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	14	23	14	23	0.00
27/02/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	5989	5563	5989	5563	0.00
27/02/2008	R209 On 06-November-08	7.75	Call	Option on Bond Future	71	98	71	98	0.00
27/02/2008	R209 On 06-November-08	7.75	Put	Option on Bond Future	5611	5200	5611	5200	0.00
27/02/2008	TRT1 On 02-May-08			Index Future	259.7400	260.6330	259.7400	260.6330	0.00
27/02/2008	TRT1 On 07-August-08			Index Future	267.4600	268.3050	267.4600	268.3050	0.00
27/02/2008	TRT1 On 06-November-08			Index Future	274.8400	275.7050	274.8400	275.7050	400.00
28/02/2008	\$ / R On 17-March-08			Currency Future	7.5800	7.4976	7.5801	7.4976	40,273.00
28/02/2008	\$ / R On 13-June-08			Currency Future	7.7400	7.6566	7.7402	7.6566	25,585.00
28/02/2008	\$ / R On 15-September-08			Currency Future	7.9100	7.8230	7.9093	7.8230	13,372.00
28/02/2008	£ / R On 17-March-08			Currency Future	15.0500	14.9116	15.0521	14.9116	2,227.00
28/02/2008	£ / R On 13-June-08			Currency Future	15.2700	15.1260	15.2670	15.1260	1,323.00
28/02/2008	£ / R On 15-September-08			Currency Future	15.5000	15.3508	15.4951	15.3508	682.00
28/02/2008	€ / R On 17-March-08			Currency Future	11.4700	11.3074	11.4690	11.3074	3,951.00
28/02/2008	€ / R On 13-June-08			Currency Future	11.6700	11.5073	11.6703	11.5073	5,646.00
28/02/2008	€ / R On 15-September-08			Currency Future	11.8800	11.7127	11.8789	11.7127	6,104.00
28/02/2008	ALBI On 02-May-08			Index Future	260.7600	261.0430	260.7570	261.0430	594.00
28/02/2008	ALBI On 07-August-08			Index Future	268.8700	269.1360	268.8710	269.1360	0.00
28/02/2008	ALBI On 06-November-08			Index Future	276.4500	276.7120	276.4480	276.7120	0.00
28/02/2008	ALBI On 02-May-08	265.00	Call	Index Future	6961	7756	6961	7756	0.00
28/02/2008	ALBI On 02-May-08	265.00	Put	Index Future	49391	47326	49391	47326	0.00
28/02/2008	ALBI On 07-August-08	265.00	Call	Index Future	58036	59937	58036	59937	0.00
28/02/2008	ALBI On 07-August-08	265.00	Put	Index Future	19326	18577	19326	18577	0.00
28/02/2008	ALBI On 06-November-08	265.00	Call	Index Future	123531	125835	123531	125835	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
28/02/2008	ALBI On 06-November-08	265.00	Put	Index Future	9051	8715	9051	8715	0.00
28/02/2008	CRD1 On 02-May-08			Index Future	112.5400	112.6530	112.5350	112.6530	0.00
28/02/2008	CRD1 On 07-August-08			Index Future	115.8800	116.0010	115.8800	116.0010	0.00
28/02/2008	CRD1 On 06-November-08			Index Future	119.0800	119.2020	119.0780	119.2020	8.00
28/02/2008	GOVI On 02-May-08			jGovi	262.7300	263.0105	262.7285	263.0105	17.00
28/02/2008	GOVI On 07-August-08			jGovi	270.2900	270.5785	270.2895	270.5785	141.00
28/02/2008	GOVI On 06-November-08			jGovi	277.8300	278.1290	277.8320	278.1290	60.00
28/02/2008	GOVI On 02-May-08	264.00	Call	jGovi	16222	17583	16222	17583	0.00
28/02/2008	GOVI On 02-May-08	264.00	Put	jGovi	28937	27478	28937	27478	0.00
28/02/2008	GOVI On 07-August-08	274.00	Call	jGovi	20496	21619	20496	21619	0.00
28/02/2008	GOVI On 07-August-08	274.00	Put	jGovi	57601	55834	57601	55834	0.00
28/02/2008	GOVI On 06-November-08	274.00	Call	jGovi	67419	69415	67419	69415	0.00
28/02/2008	GOVI On 06-November-08	274.00	Put	jGovi	29099	28125	29099	28125	0.00
28/02/2008	ILBI On 02-May-08			Index Future	307.7700	307.7240	307.7650	307.7240	0.00
28/02/2008	J153 On 31-August-10			jSwap	11.9300	10.7160	0.1150	0.0848	0.00
28/02/2008	J157 On 15-September-15			jSwap	9.9800	9.9540	0.0409	0.0396	0.00
28/02/2008	J186 On 21-December-26			jSwap	9.2900	9.2720	0.1583	0.1570	0.00
28/02/2008	J201 On 22-December-14			jSwap	10.0200	9.9870	0.1259	0.1244	0.00
28/02/2008	J203 On 15-September-17			jSwap	9.8500	9.8320	0.1529	0.1517	0.00
28/02/2008	J204 On 21-December-18			jSwap	9.7600	9.7380	0.1516	0.1505	0.00
28/02/2008	J207 On 15-January-20			jSwap	9.6800	9.6620	0.1179	0.1167	0.00
28/02/2008	JBAR On 21-December-05			jBar	11.2800	11.2250	11.2750	11.2250	0.00
28/02/2008	JFRA On 05-February-09			jFra	11.0100	10.8980	0.0267	0.0265	0.00
28/02/2008	JFRA On 02-May-08			jFra	11.3800	11.3240	0.0294	0.0292	0.00
28/02/2008	JFRA On 07-May-09			jFra	10.6100	10.5340	0.0258	0.0256	0.00
28/02/2008	JFRA On 07-August-08			jFra	11.3000	11.2890	0.0274	0.0274	0.00
28/02/2008	JFRA On 06-August-09			jFra	10.3400	10.2290	0.0251	0.0249	0.00
28/02/2008	JFRA On 06-November-08			jFra	11.1700	11.1290	0.0271	0.0270	0.00
28/02/2008	JFRA On 05-November-09			jFra	10.0300	9.9460	0.0244	0.0242	0.00
28/02/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20560	20451	20560	20451	0.00
28/02/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	18112	18272	18112	18272	0.00
28/02/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	9882	9865	9882	9865	0.00
28/02/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	6961	7092	6961	7092	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
28/02/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	14546	14569	14546	14569	0.00
28/02/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	11993	12050	11993	12050	0.00
28/02/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24319	24215	24319	24215	0.00
28/02/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	23505	23658	23505	23658	0.00
28/02/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	17698	17676	17698	17676	0.00
28/02/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	15459	15544	15459	15544	0.00
28/02/2008	JN02 On 02-May-08			jNote	10.7400	10.6680	0.1916	0.1903	0.00
28/02/2008	JN02 On 07-August-08			jNote	10.5100	10.4300	0.1864	0.1851	0.00
28/02/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	17828	16872	17828	16872	0.00
28/02/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	2871	3258	2871	3258	0.00
28/02/2008	JN05 On 02-May-08			jNote	9.9400	9.9030	0.3850	0.3841	0.00
28/02/2008	JN05 On 07-August-08			jNote	9.8200	9.7780	0.3806	0.3796	0.00
28/02/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	20813	19750	20813	19750	0.00
28/02/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	2069	2383	2069	2383	0.00
28/02/2008	JN10 On 02-May-08			jNote	9.5900	9.5660	0.6063	0.6058	0.00
28/02/2008	JN10 On 07-August-08			jNote	9.5000	9.4790	0.6027	0.6022	0.00
28/02/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	39176	37828	39176	37828	0.00
28/02/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	228	286	228	286	0.00
28/02/2008	JROD On 29-February-08			jRod	10.6600	10.6540	0.0000	0.0069	0.00
28/02/2008	JROD On 31-March-08			jRod	10.7800	10.7760	0.0072	0.0071	0.00
28/02/2008	JROD On 30-April-08			jRod	11.0100	10.9770	0.0075	0.0075	0.00
28/02/2008	JROD On 30-May-08			jRod	10.9700	10.9480	0.0149	0.0148	0.00
28/02/2008	JROD On 30-June-08			jRod	11.1400	11.1210	0.0156	0.0155	0.00
28/02/2008	JROD On 31-July-08			jRod	11.2800	11.2760	0.0161	0.0161	0.00
28/02/2008	OTH1 On 02-May-08			Index Future	251.0400	251.3400	251.0350	251.3400	0.00
28/02/2008	OTH1 On 07-August-08			Index Future	258.5000	258.8100	258.4960	258.8100	0.00
28/02/2008	OTH1 On 06-November-08			Index Future	265.6300	265.9510	265.6300	265.9510	12.00
28/02/2008	R153 On 02-May-08			Bond Future	9.3200	9.2830	109.8863	109.9720	10,082.00
28/02/2008	R153 On 07-August-08			Bond Future	9.1200	9.0780	112.9355	113.0123	1,290.00
28/02/2008	R153 On 06-November-08			Bond Future	8.9700	8.9280	109.1227	109.1909	0.00
28/02/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	216	245	216	245	0.00
28/02/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	910	853	910	853	0.00
28/02/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	234	254	234	254	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
28/02/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	1429	1372	1429	1372	0.00
28/02/2008	R153 On 06-November-08	9.25	Call	Option on Bond Future	2054	2096	2054	2096	0.00
28/02/2008	R153 On 06-November-08	9.25	Put	Option on Bond Future	1575	1548	1575	1548	0.00
28/02/2008	R153 On 07-August-08	8.25	Call	Option on Bond Future	128	141	128	141	0.00
28/02/2008	R153 On 07-August-08	8.25	Put	Option on Bond Future	1811	1748	1811	1748	0.00
28/02/2008	R157 On 02-May-08			Bond Future	8.8200	8.7970	126.8724	126.9961	9,905.00
28/02/2008	R157 On 07-August-08			Bond Future	8.7300	8.7110	130.3078	130.4284	2,510.00
28/02/2008	R157 On 06-November-08			Bond Future	8.6700	8.6480	126.6478	126.7653	0.00
28/02/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	1214	1282	1214	1282	0.00
28/02/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	1629	1574	1629	1574	0.00
28/02/2008	R157 On 07-August-08	8.75	Call	Option on Bond Future	2318	2388	2318	2388	500.00
28/02/2008	R157 On 07-August-08	8.75	Put	Option on Bond Future	2204	2153	2204	2153	0.00
28/02/2008	R157 On 06-November-08	8.75	Call	Option on Bond Future	2344	2412	2344	2412	0.00
28/02/2008	R157 On 06-November-08	8.75	Put	Option on Bond Future	1864	1815	1864	1815	0.00
28/02/2008	R157 On 07-August-08	8.25	Call	Option on Bond Future	1019	1062	1019	1062	500.00
28/02/2008	R157 On 07-August-08	8.25	Put	Option on Bond Future	3963	3885	3963	3885	0.00
28/02/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	601	631	601	631	0.00
28/02/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	5111	5021	5111	5021	0.00
28/02/2008	R157 On 07-August-08	9.25	Call	Option on Bond Future	4191	4283	4191	4283	0.00
28/02/2008	R157 On 07-August-08	9.25	Put	Option on Bond Future	1113	1085	1113	1085	500.00
28/02/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	617	663	617	663	0.00
28/02/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	2597	2519	2597	2519	2,000.00
28/02/2008	R186 On 02-May-08			Bond Future	8.6400	8.6320	120.9901	121.0937	1,050.00
28/02/2008	R186 On 07-August-08			Bond Future	8.5800	8.5650	119.1124	119.2163	220.00
28/02/2008	R186 On 06-November-08			Bond Future	8.5200	8.5090	122.2046	122.3085	0.00
28/02/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	320	342	320	342	0.00
28/02/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	7269	7186	7269	7186	0.00
28/02/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	836	862	836	862	0.00
28/02/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	9893	9815	9893	9815	0.00
28/02/2008	R186 On 06-November-08	8.50	Call	Option on Bond Future	1930	1985	1930	1985	0.00
28/02/2008	R186 On 06-November-08	8.50	Put	Option on Bond Future	2127	2079	2127	2079	0.00
28/02/2008	R196 On 02-May-08			Bond Future	10.3500	10.2840	101.5674	101.6193	0.00
28/02/2008	R196 On 07-August-08			Bond Future	9.9200	9.8520	104.5188	104.5529	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
28/02/2008	R196 On 06-November-08			Bond Future	9.6300	9.5720	102.0642	102.0820	0.00
28/02/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	3	5	3	5	0.00
28/02/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	1043	992	1043	992	0.00
28/02/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1102	1121	1102	1121	0.00
28/02/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1719	1704	1719	1704	0.00
28/02/2008	R196 On 06-November-08	8.75	Call	Option on Bond Future	1566	1578	1566	1578	0.00
28/02/2008	R196 On 06-November-08	8.75	Put	Option on Bond Future	1828	1822	1828	1822	0.00
28/02/2008	R201 On 02-May-08			Bond Future	8.8200	8.7920	102.9262	103.0742	0.00
28/02/2008	R201 On 07-August-08			Bond Future	8.7000	8.6740	101.4453	101.5899	0.00
28/02/2008	R201 On 06-November-08			Bond Future	8.6000	8.5680	104.1137	104.2548	0.00
28/02/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	471	522	471	522	0.00
28/02/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	2073	1976	2073	1976	0.00
28/02/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	486	521	486	521	0.00
28/02/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	3948	3838	3948	3838	0.00
28/02/2008	R201 On 06-November-08	8.75	Call	Option on Bond Future	2098	2184	2098	2184	0.00
28/02/2008	R201 On 06-November-08	8.75	Put	Option on Bond Future	1387	1331	1387	1331	0.00
28/02/2008	R203 On 02-May-08			Bond Future	8.7700	8.7600	97.8969	97.9585	0.00
28/02/2008	R203 On 07-August-08			Bond Future	8.6700	8.6630	100.7261	100.7871	0.00
28/02/2008	R203 On 06-November-08			Bond Future	8.5900	8.5830	99.1857	99.2459	0.00
28/02/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	168	181	168	181	0.00
28/02/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	3442	3393	3442	3393	0.00
28/02/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	63	67	63	67	0.00
28/02/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	5908	5851	5908	5851	0.00
28/02/2008	R203 On 06-November-08	8.50	Call	Option on Bond Future	1382	1413	1382	1413	0.00
28/02/2008	R203 On 06-November-08	8.50	Put	Option on Bond Future	1945	1915	1945	1915	0.00
28/02/2008	R204 On 02-May-08			Bond Future	8.7800	8.7600	97.6825	97.8142	3,779.00
28/02/2008	R204 On 07-August-08			Bond Future	8.7000	8.6780	96.4168	96.5475	0.00
28/02/2008	R204 On 06-November-08			Bond Future	8.6300	8.6080	98.9313	99.0609	0.00
28/02/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	172	194	172	194	0.00
28/02/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	3745	3634	3745	3634	0.00
28/02/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	32	36	32	36	0.00
28/02/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	6494	6368	6494	6368	0.00
28/02/2008	R204 On 06-November-08	8.50	Call	Option on Bond Future	1263	1323	1263	1323	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
28/02/2008	R204 On 06-November-08	8.50	Put	Option on Bond Future	2097	2027	2097	2027	0.00
28/02/2008	R206 On 02-May-08			Bond Future	8.8600	8.8380	96.3410	96.4257	0.00
28/02/2008	R206 On 07-August-08			Bond Future	8.7300	8.7110	95.3305	95.4128	0.00
28/02/2008	R206 On 06-November-08			Bond Future	8.6100	8.5940	97.8322	97.9121	610.00
28/02/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	88	100	88	100	0.00
28/02/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	2706	2633	2706	2633	0.00
28/02/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	293	310	293	310	0.00
28/02/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	3358	3293	3358	3293	0.00
28/02/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	688	714	688	714	0.00
28/02/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	3179	3124	3179	3124	0.00
28/02/2008	R207 On 02-May-08			Bond Future	8.7800	8.7470	91.2086	91.4092	0.00
28/02/2008	R207 On 07-August-08			Bond Future	8.7000	8.6720	90.1617	90.3614	0.00
28/02/2008	R207 On 06-November-08			Bond Future	8.6400	8.6060	92.5160	92.7147	0.00
28/02/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	179	210	179	210	0.00
28/02/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	3793	3624	3793	3624	0.00
28/02/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	76	90	76	90	0.00
28/02/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	4908	4723	4908	4723	0.00
28/02/2008	R207 On 06-November-08	8.50	Call	Option on Bond Future	1130	1218	1130	1218	0.00
28/02/2008	R207 On 06-November-08	8.50	Put	Option on Bond Future	2036	1924	2036	1924	0.00
28/02/2008	R209 On 02-May-08			Bond Future	8.4700	8.4590	77.0101	77.0957	6,260.00
28/02/2008	R209 On 07-August-08			Bond Future	8.4100	8.4000	79.2282	79.3146	0.00
28/02/2008	R209 On 06-November-08			Bond Future	8.3600	8.3510	78.1413	78.2284	260.00
28/02/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	121	132	121	132	0.00
28/02/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	6699	6623	6699	6623	0.00
28/02/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	13	14	13	14	0.00
28/02/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	6073	5989	6073	5989	0.00
28/02/2008	R209 On 06-November-08	7.75	Call	Option on Bond Future	66	71	66	71	0.00
28/02/2008	R209 On 06-November-08	7.75	Put	Option on Bond Future	5693	5611	5693	5611	0.00
28/02/2008	TRT1 On 02-May-08			Index Future	259.4600	259.7400	259.4600	259.7400	0.00
28/02/2008	TRT1 On 07-August-08			Index Future	267.1700	267.4600	267.1710	267.4600	0.00
28/02/2008	TRT1 On 06-November-08			Index Future	274.5400	274.8400	274.5440	274.8400	400.00
29/02/2008	\$ / R On 17-March-08			Currency Future	7.7500	7.5801	7.7472	7.5801	34,547.00
29/02/2008	\$ / R On 13-June-08			Currency Future	7.9100	7.7402	7.9144	7.7402	25,684.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/02/2008	\$ / R On 15-September-08			Currency Future	8.0900	7.9093	8.0914	7.9093	13,372.00
29/02/2008	£ / R On 17-March-08			Currency Future	15.3700	15.0521	15.3731	15.0521	2,227.00
29/02/2008	£ / R On 13-June-08			Currency Future	15.6000	15.2670	15.5975	15.2670	1,423.00
29/02/2008	£ / R On 15-September-08			Currency Future	15.8400	15.4951	15.8371	15.4951	682.00
29/02/2008	€ / R On 17-March-08			Currency Future	11.7600	11.4690	11.7646	11.4690	3,951.00
29/02/2008	€ / R On 13-June-08			Currency Future	11.9800	11.6703	11.9757	11.6703	4,918.00
29/02/2008	€ / R On 15-September-08			Currency Future	12.2000	11.8789	12.1967	11.8789	6,104.00
29/02/2008	ALBI On 02-May-08			Index Future	259.3800	260.7570	259.3810	260.7570	594.00
29/02/2008	ALBI On 07-August-08			Index Future	268.9400	268.8710	268.9380	268.8710	0.00
29/02/2008	ALBI On 06-November-08			Index Future	276.6000	276.4480	276.6020	276.4480	0.00
29/02/2008	ALBI On 02-May-08	265.00	Call	Index Future	4270	6961	4270	6961	0.00
29/02/2008	ALBI On 02-May-08	265.00	Put	Index Future	60460	49391	60460	49391	0.00
29/02/2008	ALBI On 07-August-08	265.00	Call	Index Future	58389	58036	58389	58036	0.00
29/02/2008	ALBI On 07-August-08	265.00	Put	Index Future	19009	19326	19009	19326	0.00
29/02/2008	ALBI On 06-November-08	265.00	Call	Index Future	124791	123531	124791	123531	0.00
29/02/2008	ALBI On 06-November-08	265.00	Put	Index Future	8771	9051	8771	9051	0.00
29/02/2008	CRD1 On 02-May-08			Index Future	111.7800	112.5350	111.7780	112.5350	0.00
29/02/2008	CRD1 On 07-August-08			Index Future	115.1000	115.8800	115.1010	115.8800	0.00
29/02/2008	CRD1 On 06-November-08			Index Future	118.2800	119.0780	118.2770	119.0780	8.00
29/02/2008	GOVI On 02-May-08			jGovi	261.4000	262.7285	261.3950	262.7285	17.00
29/02/2008	GOVI On 07-August-08			jGovi	268.9200	270.2895	268.9180	270.2895	141.00
29/02/2008	GOVI On 06-November-08			jGovi	276.4200	277.8320	276.4225	277.8320	60.00
29/02/2008	GOVI On 02-May-08	264.00	Call	jGovi	11179	16222	11179	16222	0.00
29/02/2008	GOVI On 02-May-08	264.00	Put	jGovi	37229	28937	37229	28937	0.00
29/02/2008	GOVI On 07-August-08	274.00	Call	jGovi	16023	20496	16023	20496	0.00
29/02/2008	GOVI On 07-August-08	274.00	Put	jGovi	66843	57601	66843	57601	0.00
29/02/2008	GOVI On 06-November-08	274.00	Call	jGovi	58655	67419	58655	67419	0.00
29/02/2008	GOVI On 06-November-08	274.00	Put	jGovi	34430	29099	34430	29099	0.00
29/02/2008	ILBI On 02-May-08			Index Future	307.8000	307.7650	307.8030	307.7650	0.00
29/02/2008	J153 On 31-August-10			jSwap	10.9000	11.9320	0.0726	0.1150	0.00
29/02/2008	J157 On 15-September-15			jSwap	10.0700	9.9780	0.0460	0.0409	0.00
29/02/2008	J186 On 21-December-26			jSwap	9.3600	9.2890	0.1640	0.1583	0.00
29/02/2008	J201 On 22-December-14			jSwap	10.1100	10.0190	0.1302	0.1259	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
29/02/2008	J203 On 15-September-17			jSwap	9.9400	9.8530	0.1580	0.1529	0.00
29/02/2008	J204 On 21-December-18			jSwap	9.8500	9.7580	0.1571	0.1516	0.00
29/02/2008	J207 On 15-January-20			jSwap	9.7700	9.6800	0.1237	0.1179	0.00
29/02/2008	JBAR On 21-December-05			jBar	11.2800	11.2750	11.2750	11.2750	0.00
29/02/2008	JFRA On 05-February-09			jFra	11.1100	11.0090	0.0270	0.0267	0.00
29/02/2008	JFRA On 02-May-08			jFra	11.4700	11.3820	0.0296	0.0294	0.00
29/02/2008	JFRA On 07-May-09			jFra	10.8400	10.6090	0.0263	0.0258	0.00
29/02/2008	JFRA On 07-August-08			jFra	11.4300	11.3030	0.0277	0.0274	0.00
29/02/2008	JFRA On 06-August-09			jFra	10.5000	10.3350	0.0255	0.0251	0.00
29/02/2008	JFRA On 06-November-08			jFra	11.3300	11.1730	0.0275	0.0271	0.00
29/02/2008	JFRA On 05-November-09			jFra	10.1700	10.0330	0.0247	0.0244	0.00
29/02/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20661	20560	20661	20560	0.00
29/02/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	17961	18112	17961	18112	0.00
29/02/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	9945	9882	9945	9882	0.00
29/02/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	6793	6961	6793	6961	0.00
29/02/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	14664	14546	14664	14546	0.00
29/02/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	11809	11993	11809	11993	0.00
29/02/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24491	24319	24491	24319	0.00
29/02/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	23283	23505	23283	23505	0.00
29/02/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	17861	17698	17861	17698	0.00
29/02/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	15242	15459	15242	15459	0.00
29/02/2008	JN02 On 02-May-08			jNote	10.8800	10.7440	0.1937	0.1916	0.00
29/02/2008	JN02 On 07-August-08			jNote	10.6400	10.5120	0.1884	0.1864	0.00
29/02/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	19615	17828	19615	17828	0.00
29/02/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	2303	2871	2303	2871	0.00
29/02/2008	JN05 On 02-May-08			jNote	10.0800	9.9390	0.3892	0.3850	0.00
29/02/2008	JN05 On 07-August-08			jNote	9.9500	9.8150	0.3843	0.3806	0.00
29/02/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	25262	20813	25262	20813	0.00
29/02/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	1220	2069	1220	2069	0.00
29/02/2008	JN10 On 02-May-08			jNote	9.6800	9.5890	0.6093	0.6063	0.00
29/02/2008	JN10 On 07-August-08			jNote	9.5900	9.4990	0.6057	0.6027	0.00
29/02/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	44544	39176	44544	39176	0.00
29/02/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	103	228	103	228	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
29/02/2008	JROD On 29-February-08			jRod	10.6500	10.6550	10.6000	0.0000	0.00
29/02/2008	JROD On 31-March-08			jRod	10.7800	10.7830	0.0077	0.0072	0.00
29/02/2008	JROD On 30-April-08			jRod	11.0200	11.0050	0.0081	0.0075	0.00
29/02/2008	JROD On 30-May-08			jRod	11.3300	10.9680	0.0089	0.0149	0.00
29/02/2008	JROD On 30-June-08			jRod	11.1700	11.1380	0.0163	0.0156	0.00
29/02/2008	JROD On 31-July-08			jRod	11.3400	11.2830	0.0169	0.0161	0.00
29/02/2008	OTH1 On 02-May-08			Index Future	249.4200	251.0350	249.4180	251.0350	0.00
29/02/2008	OTH1 On 07-August-08			Index Future	256.8300	258.4960	256.8310	258.4960	0.00
29/02/2008	OTH1 On 06-November-08			Index Future	263.9200	265.6300	263.9200	265.6300	12.00
29/02/2008	R153 On 02-May-08			Bond Future	9.4400	9.3230	109.6299	109.8863	10,082.00
29/02/2008	R153 On 07-August-08			Bond Future	9.2400	9.1180	112.7055	112.9355	1,290.00
29/02/2008	R153 On 06-November-08			Bond Future	9.0900	8.9680	108.9184	109.1227	0.00
29/02/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	148	216	148	216	0.00
29/02/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	1099	910	1099	910	0.00
29/02/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	182	234	182	234	0.00
29/02/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	1607	1429	1607	1429	0.00
29/02/2008	R153 On 06-November-08	9.25	Call	Option on Bond Future	1940	2054	1940	2054	0.00
29/02/2008	R153 On 06-November-08	9.25	Put	Option on Bond Future	1665	1575	1665	1575	0.00
29/02/2008	R153 On 07-August-08	8.25	Call	Option on Bond Future	96	128	96	128	0.00
29/02/2008	R153 On 07-August-08	8.25	Put	Option on Bond Future	2009	1811	2009	1811	0.00
29/02/2008	R157 On 02-May-08			Bond Future	8.9200	8.8170	126.2564	126.8724	10,214.00
29/02/2008	R157 On 07-August-08			Bond Future	8.8300	8.7310	129.7070	130.3078	2,510.00
29/02/2008	R157 On 06-November-08			Bond Future	8.7700	8.6680	126.0624	126.6478	0.00
29/02/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	942	1214	942	1214	0.00
29/02/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	1973	1629	1973	1629	0.00
29/02/2008	R157 On 07-August-08	8.75	Call	Option on Bond Future	2013	2318	2013	2318	500.00
29/02/2008	R157 On 07-August-08	8.75	Put	Option on Bond Future	2500	2204	2500	2204	0.00
29/02/2008	R157 On 06-November-08	8.75	Call	Option on Bond Future	2034	2344	2034	2344	0.00
29/02/2008	R157 On 06-November-08	8.75	Put	Option on Bond Future	2139	1864	2139	1864	0.00
29/02/2008	R157 On 07-August-08	8.25	Call	Option on Bond Future	843	1019	843	1019	500.00
29/02/2008	R157 On 07-August-08	8.25	Put	Option on Bond Future	4388	3963	4388	3963	0.00
29/02/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	483	601	483	601	0.00
29/02/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	5594	5111	5594	5111	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
29/02/2008	R157 On 07-August-08	9.25	Call	Option on Bond Future	3769	4191	3769	4191	0.00
29/02/2008	R157 On 07-August-08	9.25	Put	Option on Bond Future	1293	1113	1293	1113	500.00
29/02/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	449	617	449	617	0.00
29/02/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	3044	2597	3044	2597	2,000.00
29/02/2008	R186 On 02-May-08			Bond Future	8.7400	8.6420	119.9611	120.9901	1,050.00
29/02/2008	R186 On 07-August-08			Bond Future	8.6800	8.5750	118.0814	119.1124	220.00
29/02/2008	R186 On 06-November-08			Bond Future	8.6200	8.5190	121.1729	122.2046	0.00
29/02/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	209	320	209	320	0.00
29/02/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	8186	7269	8186	7269	0.00
29/02/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	662	836	662	836	0.00
29/02/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	10749	9893	10749	9893	0.00
29/02/2008	R186 On 06-November-08	8.50	Call	Option on Bond Future	1459	1930	1459	1930	0.00
29/02/2008	R186 On 06-November-08	8.50	Put	Option on Bond Future	2688	2127	2688	2127	0.00
29/02/2008	R196 On 02-May-08			Bond Future	10.5800	10.3520	101.3976	101.5674	0.00
29/02/2008	R196 On 07-August-08			Bond Future	10.1100	9.9170	104.4159	104.5188	0.00
29/02/2008	R196 On 06-November-08			Bond Future	9.8100	9.6320	102.0124	102.0642	0.00
29/02/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	1	3	1	3	0.00
29/02/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	1211	1043	1211	1043	0.00
29/02/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1054	1102	1054	1102	0.00
29/02/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1773	1719	1773	1719	0.00
29/02/2008	R196 On 06-November-08	8.75	Call	Option on Bond Future	1538	1566	1538	1566	0.00
29/02/2008	R196 On 06-November-08	8.75	Put	Option on Bond Future	1851	1828	1851	1828	0.00
29/02/2008	R201 On 02-May-08			Bond Future	8.9100	8.8220	102.4840	102.9262	0.00
29/02/2008	R201 On 07-August-08			Bond Future	8.7900	8.7040	101.0132	101.4453	0.00
29/02/2008	R201 On 06-November-08			Bond Future	8.6900	8.5980	103.6919	104.1137	0.00
29/02/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	351	471	351	471	0.00
29/02/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	2396	2073	2396	2073	0.00
29/02/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	397	486	397	486	0.00
29/02/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	4291	3948	4291	3948	0.00
29/02/2008	R201 On 06-November-08	8.75	Call	Option on Bond Future	1861	2098	1861	2098	0.00
29/02/2008	R201 On 06-November-08	8.75	Put	Option on Bond Future	1572	1387	1572	1387	0.00
29/02/2008	R203 On 02-May-08			Bond Future	8.8800	8.7700	97.2222	97.8969	0.00
29/02/2008	R203 On 07-August-08			Bond Future	8.7800	8.6730	100.0584	100.7261	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
29/02/2008	R203 On 06-November-08			Bond Future	8.7000	8.5930	98.5257	99.1857	0.00
29/02/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	96	168	96	168	0.00
29/02/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	4045	3442	4045	3442	0.00
29/02/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	37	63	37	63	0.00
29/02/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	6550	5908	6550	5908	0.00
29/02/2008	R203 On 06-November-08	8.50	Call	Option on Bond Future	1100	1382	1100	1382	0.00
29/02/2008	R203 On 06-November-08	8.50	Put	Option on Bond Future	2323	1945	2323	1945	0.00
29/02/2008	R204 On 02-May-08			Bond Future	8.8800	8.7800	97.0279	97.6825	3,779.00
29/02/2008	R204 On 07-August-08			Bond Future	8.8000	8.6980	95.7669	96.4168	0.00
29/02/2008	R204 On 06-November-08			Bond Future	8.7300	8.6280	98.2869	98.9313	0.00
29/02/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	104	172	104	172	0.00
29/02/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	4331	3745	4331	3745	0.00
29/02/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	18	32	18	32	0.00
29/02/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	7130	6494	7130	6494	0.00
29/02/2008	R204 On 06-November-08	8.50	Call	Option on Bond Future	1004	1263	1004	1263	0.00
29/02/2008	R204 On 06-November-08	8.50	Put	Option on Bond Future	2482	2097	2482	2097	0.00
29/02/2008	R206 On 02-May-08			Bond Future	8.9600	8.8580	95.9188	96.3410	0.00
29/02/2008	R206 On 07-August-08			Bond Future	8.8300	8.7310	94.9205	95.3305	0.00
29/02/2008	R206 On 06-November-08			Bond Future	8.7100	8.6140	97.4340	97.8322	610.00
29/02/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	53	88	53	88	0.00
29/02/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	3093	2706	3093	2706	0.00
29/02/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	226	293	226	293	0.00
29/02/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	3701	3358	3701	3358	0.00
29/02/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	581	688	581	688	0.00
29/02/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	3470	3179	3470	3179	0.00
29/02/2008	R207 On 02-May-08			Bond Future	8.8700	8.7770	90.6101	91.2086	0.00
29/02/2008	R207 On 07-August-08			Bond Future	8.7900	8.7020	89.5661	90.1617	0.00
29/02/2008	R207 On 06-November-08			Bond Future	8.7300	8.6360	91.9235	92.5160	0.00
29/02/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	113	179	113	179	0.00
29/02/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	4326	3793	4326	3793	0.00
29/02/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	46	76	46	76	0.00
29/02/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	5474	4908	5474	4908	0.00
29/02/2008	R207 On 06-November-08	8.50	Call	Option on Bond Future	899	1130	899	1130	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
29/02/2008	R207 On 06-November-08	8.50	Put	Option on Bond Future	2397	2036	2397	2036	0.00
29/02/2008	R209 On 02-May-08			Bond Future	8.5700	8.4690	76.1633	77.0101	6,260.00
29/02/2008	R209 On 07-August-08			Bond Future	8.5100	8.4100	78.3731	79.2282	0.00
29/02/2008	R209 On 06-November-08			Bond Future	8.4600	8.3610	77.2795	78.1413	260.00
29/02/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	71	121	71	121	0.00
29/02/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	7495	6699	7495	6699	0.00
29/02/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	5	13	5	13	0.00
29/02/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	6921	6073	6921	6073	0.00
29/02/2008	R209 On 06-November-08	7.75	Call	Option on Bond Future	33	66	33	66	0.00
29/02/2008	R209 On 06-November-08	7.75	Put	Option on Bond Future	6522	5693	6522	5693	0.00
29/02/2008	TRT1 On 02-May-08			Index Future	258.1300	259.4600	258.1280	259.4600	0.00
29/02/2008	TRT1 On 07-August-08			Index Future	265.8000	267.1710	265.8000	267.1710	0.00
29/02/2008	TRT1 On 06-November-08			Index Future	273.1400	274.5440	273.1360	274.5440	400.00