



# Derivatives Monthly Statistics Report

For March 2008

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2008	\$ / R On 17-March-08			Currency Future	7.8900	7.7472	7.8851	7.7472	34,394.00
03/03/2008	\$ / R On 13-June-08			Currency Future	8.0600	7.9144	8.0590	7.9144	24,963.00
03/03/2008	\$ / R On 15-September-08			Currency Future	8.2400	8.0914	8.2417	8.0914	13,373.00
03/03/2008	£ / R On 17-March-08			Currency Future	15.6900	15.3731	15.6913	15.3731	2,227.00
03/03/2008	£ / R On 13-June-08			Currency Future	15.9200	15.5975	15.9245	15.5975	1,378.00
03/03/2008	£ / R On 15-September-08			Currency Future	16.1700	15.8371	16.1716	15.8371	682.00
03/03/2008	€ / R On 17-March-08			Currency Future	12.0300	11.7646	12.0335	11.7646	3,951.00
03/03/2008	€ / R On 13-June-08			Currency Future	12.2500	11.9757	12.2530	11.9757	4,923.00
03/03/2008	€ / R On 15-September-08			Currency Future	12.4800	12.1967	12.4801	12.1967	5,979.00
03/03/2008	ALBI On 02-May-08			Index Future	257.9000	259.3810	257.8990	259.3810	594.00
03/03/2008	ALBI On 07-August-08			Index Future	268.9400	268.9380	268.9380	268.9380	0.00
03/03/2008	ALBI On 06-November-08			Index Future	276.6000	276.6020	276.6020	276.6020	0.00
03/03/2008	ALBI On 02-May-08	265.00	Call	Index Future	2215	4270	2215	4270	0.00
03/03/2008	ALBI On 02-May-08	265.00	Put	Index Future	73225	60460	73225	60460	0.00
03/03/2008	ALBI On 07-August-08	265.00	Call	Index Future	58089	58389	58089	58389	0.00
03/03/2008	ALBI On 07-August-08	265.00	Put	Index Future	18709	19009	18709	19009	0.00
03/03/2008	ALBI On 06-November-08	265.00	Call	Index Future	124634	124791	124634	124791	0.00
03/03/2008	ALBI On 06-November-08	265.00	Put	Index Future	8614	8771	8614	8771	0.00
03/03/2008	CRD1 On 02-May-08			Index Future	111.4200	111.7780	111.4190	111.7780	0.00
03/03/2008	CRD1 On 07-August-08			Index Future	114.7300	115.1010	114.7310	115.1010	0.00
03/03/2008	CRD1 On 06-November-08			Index Future	117.9000	118.2770	117.8980	118.2770	8.00
03/03/2008	GOVI On 02-May-08			jGovi	260.0000	261.3950	259.9970	261.3950	19.00
03/03/2008	GOVI On 07-August-08			jGovi	267.4800	268.9180	267.4810	268.9180	141.00

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03/03/2008	GOVI On 06-November-08			jGovi	274.9500	276.4225	274.9455	276.4225	60.00
03/03/2008	GOVI On 02-May-08	264.00	Call	jGovi	6922	11179	6922	11179	0.00
03/03/2008	GOVI On 02-May-08	264.00	Put	jGovi	46952	37229	46952	37229	0.00
03/03/2008	GOVI On 07-August-08	274.00	Call	jGovi	11963	16023	11963	16023	0.00
03/03/2008	GOVI On 07-August-08	274.00	Put	jGovi	77153	66843	77153	66843	0.00
03/03/2008	GOVI On 06-November-08	274.00	Call	jGovi	50011	58655	50011	58655	0.00
03/03/2008	GOVI On 06-November-08	274.00	Put	jGovi	40556	34430	40556	34430	0.00
03/03/2008	ILBI On 02-May-08			Index Future	307.8000	307.8030	307.8030	307.8030	0.00
03/03/2008	J153 On 31-August-10			jSwap	10.9200	10.8980	0.0730	0.0726	0.00
03/03/2008	J157 On 15-September-15			jSwap	10.1300	10.0700	0.0492	0.0460	0.00
03/03/2008	J186 On 21-December-26			jSwap	9.4600	9.3630	0.1721	0.1640	0.00
03/03/2008	J201 On 22-December-14			jSwap	10.1700	10.1140	0.1331	0.1302	0.00
03/03/2008	J203 On 15-September-17			jSwap	10.0100	9.9400	0.1621	0.1580	0.00
03/03/2008	J204 On 21-December-18			jSwap	9.9200	9.8490	0.1618	0.1571	0.00
03/03/2008	J207 On 15-January-20			jSwap	9.8500	9.7710	0.1291	0.1237	0.00
03/03/2008	JBAR On 21-December-05			jBar	11.3300	11.2750	11.3300	11.2750	0.00
03/03/2008	JFRA On 05-February-09			jFra	11.1400	11.1130	0.0270	0.0270	0.00
03/03/2008	JFRA On 02-May-08			jFra	11.4300	11.4730	0.0295	0.0296	0.00
03/03/2008	JFRA On 07-May-09			jFra	10.8300	10.8360	0.0263	0.0263	0.00
03/03/2008	JFRA On 07-August-08			jFra	11.4300	11.4280	0.0277	0.0277	0.00
03/03/2008	JFRA On 06-August-09			jFra	10.5100	10.4970	0.0255	0.0255	0.00
03/03/2008	JFRA On 06-November-08			jFra	11.3400	11.3300	0.0275	0.0275	0.00
03/03/2008	JFRA On 05-November-09			jFra	10.1400	10.1650	0.0246	0.0247	0.00
03/03/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20614	20661	20614	20661	0.00
03/03/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	17839	17961	17839	17961	0.00
03/03/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	9691	9945	9691	9945	0.00
03/03/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	6642	6793	6642	6793	0.00
03/03/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	14543	14664	14543	14664	0.00
03/03/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	11683	11809	11683	11809	0.00
03/03/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24432	24491	24432	24491	0.00
03/03/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	23205	23283	23205	23283	0.00
03/03/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	17768	17861	17768	17861	0.00
03/03/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	15138	15242	15138	15242	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
03/03/2008	JN02 On 02-May-08			jNote	10.8800	10.8780	0.1938	0.1937	0.00
03/03/2008	JN02 On 07-August-08			jNote	10.6700	10.6430	0.1888	0.1884	0.00
03/03/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	19547	19615	19547	19615	0.00
03/03/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	2148	2303	2148	2303	0.00
03/03/2008	JN05 On 02-May-08			jNote	10.1300	10.0780	0.3908	0.3892	0.00
03/03/2008	JN05 On 07-August-08			jNote	10.0100	9.9450	0.3863	0.3843	0.00
03/03/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	26827	25262	26827	25262	0.00
03/03/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	921	1220	921	1220	0.00
03/03/2008	JN10 On 02-May-08			jNote	9.7600	9.6790	0.6124	0.6093	0.00
03/03/2008	JN10 On 07-August-08			jNote	9.6700	9.5900	0.6090	0.6057	0.00
03/03/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	49125	44544	49125	44544	0.00
03/03/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	42	103	42	103	0.00
03/03/2008	JROD On 31-March-08			jRod	10.7600	10.7840	0.0071	0.0077	0.00
03/03/2008	JROD On 30-April-08			jRod	10.9800	11.0190	0.0075	0.0081	0.00
03/03/2008	JROD On 30-May-08			jRod	11.2900	11.3270	0.0082	0.0089	0.00
03/03/2008	JROD On 30-June-08			jRod	11.1600	11.1730	0.0157	0.0163	0.00
03/03/2008	JROD On 31-July-08			jRod	11.3500	11.3370	0.0164	0.0169	0.00
03/03/2008	OTH1 On 02-May-08			Index Future	247.4600	249.4180	247.4570	249.4180	0.00
03/03/2008	OTH1 On 07-August-08			Index Future	254.8100	256.8310	254.8130	256.8310	0.00
03/03/2008	OTH1 On 06-November-08			Index Future	261.8500	263.9200	261.8470	263.9200	12.00
03/03/2008	R153 On 02-May-08			Bond Future	9.5200	9.4430	109.4700	109.6299	10,082.00
03/03/2008	R153 On 07-August-08			Bond Future	9.3100	9.2380	112.5621	112.7055	1,290.00
03/03/2008	R153 On 06-November-08			Bond Future	9.1600	9.0880	108.7910	108.9184	0.00
03/03/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	109	148	109	148	0.00
03/03/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	1220	1099	1220	1099	0.00
03/03/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	151	182	151	182	0.00
03/03/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	1719	1607	1719	1607	0.00
03/03/2008	R153 On 06-November-08	9.25	Call	Option on Bond Future	1862	1940	1862	1940	0.00
03/03/2008	R153 On 06-November-08	9.25	Put	Option on Bond Future	1715	1665	1715	1665	0.00
03/03/2008	R153 On 07-August-08	8.25	Call	Option on Bond Future	77	96	77	96	0.00
03/03/2008	R153 On 07-August-08	8.25	Put	Option on Bond Future	2133	2009	2133	2009	0.00
03/03/2008	R157 On 02-May-08			Bond Future	9.0400	8.9170	125.5226	126.2564	10,214.00
03/03/2008	R157 On 07-August-08			Bond Future	8.9500	8.8310	128.9911	129.7070	2,510.00

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03/03/2008	R157 On 06-November-08			Bond Future	8.8900	8.7680	125.3647	126.0624	0.00
03/03/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	656	942	656	942	0.00
03/03/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	2420	1973	2420	1973	0.00
03/03/2008	R157 On 07-August-08	8.75	Call	Option on Bond Future	1671	2013	1671	2013	500.00
03/03/2008	R157 On 07-August-08	8.75	Put	Option on Bond Future	2873	2500	2873	2500	0.00
03/03/2008	R157 On 06-November-08	8.75	Call	Option on Bond Future	1691	2034	1691	2034	0.00
03/03/2008	R157 On 06-November-08	8.75	Put	Option on Bond Future	2494	2139	2494	2139	0.00
03/03/2008	R157 On 07-August-08	8.25	Call	Option on Bond Future	654	843	654	843	500.00
03/03/2008	R157 On 07-August-08	8.25	Put	Option on Bond Future	4915	4388	4915	4388	0.00
03/03/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	359	483	359	483	0.00
03/03/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	6186	5594	6186	5594	0.00
03/03/2008	R157 On 07-August-08	9.25	Call	Option on Bond Future	3283	3769	3283	3769	0.00
03/03/2008	R157 On 07-August-08	9.25	Put	Option on Bond Future	1522	1293	1522	1293	500.00
03/03/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	283	449	283	449	0.00
03/03/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	3612	3044	3612	3044	2,000.00
03/03/2008	R186 On 02-May-08			Bond Future	8.9000	8.7420	118.3433	119.9611	1,050.00
03/03/2008	R186 On 07-August-08			Bond Future	8.8400	8.6750	116.4601	118.0814	220.00
03/03/2008	R186 On 06-November-08			Bond Future	8.7800	8.6190	119.5504	121.1729	0.00
03/03/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	92	209	92	209	0.00
03/03/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	9687	8186	9687	8186	0.00
03/03/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	438	662	438	662	0.00
03/03/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	12147	10749	12147	10749	0.00
03/03/2008	R186 On 06-November-08	8.50	Call	Option on Bond Future	880	1459	880	1459	0.00
03/03/2008	R186 On 06-November-08	8.50	Put	Option on Bond Future	3732	2688	3732	2688	0.00
03/03/2008	R196 On 02-May-08			Bond Future	10.5500	10.5750	101.4143	101.3976	0.00
03/03/2008	R196 On 07-August-08			Bond Future	10.1400	10.1130	104.4038	104.4159	0.00
03/03/2008	R196 On 06-November-08			Bond Future	9.8500	9.8070	101.9994	102.0124	0.00
03/03/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	1	1	1	1	0.00
03/03/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	1194	1211	1194	1211	0.00
03/03/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1036	1054	1036	1054	0.00
03/03/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1767	1773	1767	1773	0.00
03/03/2008	R196 On 06-November-08	8.75	Call	Option on Bond Future	1521	1538	1521	1538	0.00
03/03/2008	R196 On 06-November-08	8.75	Put	Option on Bond Future	1848	1851	1848	1851	0.00

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03/03/2008	R201 On 02-May-08			Bond Future	9.0300	8.9120	101.9226	102.4840	0.00
03/03/2008	R201 On 07-August-08			Bond Future	8.9100	8.7940	100.4645	101.0132	0.00
03/03/2008	R201 On 06-November-08			Bond Future	8.8000	8.6880	103.1562	103.6919	0.00
03/03/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	223	351	223	351	0.00
03/03/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	2830	2396	2830	2396	0.00
03/03/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	298	397	298	397	0.00
03/03/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	4741	4291	4741	4291	0.00
03/03/2008	R201 On 06-November-08	8.75	Call	Option on Bond Future	1578	1861	1578	1861	0.00
03/03/2008	R201 On 06-November-08	8.75	Put	Option on Bond Future	1824	1572	1824	1572	0.00
03/03/2008	R203 On 02-May-08			Bond Future	9.0000	8.8800	96.4932	97.2222	0.00
03/03/2008	R203 On 07-August-08			Bond Future	8.9000	8.7830	99.3367	100.0584	0.00
03/03/2008	R203 On 06-November-08			Bond Future	8.8200	8.7030	97.8122	98.5257	0.00
03/03/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	45	96	45	96	0.00
03/03/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	4723	4045	4723	4045	0.00
03/03/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	19	37	19	37	0.00
03/03/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	7254	6550	7254	6550	0.00
03/03/2008	R203 On 06-November-08	8.50	Call	Option on Bond Future	836	1100	836	1100	0.00
03/03/2008	R203 On 06-November-08	8.50	Put	Option on Bond Future	2772	2323	2772	2323	0.00
03/03/2008	R204 On 02-May-08			Bond Future	9.0000	8.8800	96.2502	97.0279	3,779.00
03/03/2008	R204 On 07-August-08			Bond Future	8.9200	8.7980	94.9948	95.7669	0.00
03/03/2008	R204 On 06-November-08			Bond Future	8.8500	8.7280	97.5210	98.2869	0.00
03/03/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	49	104	49	104	0.00
03/03/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	5053	4331	5053	4331	0.00
03/03/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	8	18	8	18	0.00
03/03/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	7893	7130	7893	7130	0.00
03/03/2008	R204 On 06-November-08	8.50	Call	Option on Bond Future	741	1004	741	1004	0.00
03/03/2008	R204 On 06-November-08	8.50	Put	Option on Bond Future	2984	2482	2984	2482	0.00
03/03/2008	R206 On 02-May-08			Bond Future	9.0700	8.9580	95.4571	95.9188	0.00
03/03/2008	R206 On 07-August-08			Bond Future	8.9400	8.8310	94.4719	94.9205	0.00
03/03/2008	R206 On 06-November-08			Bond Future	8.8200	8.7140	96.9983	97.4340	610.00
03/03/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	26	53	26	53	0.00
03/03/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	3527	3093	3527	3093	0.00
03/03/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	163	226	163	226	0.00

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03/03/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	4086	3701	4086	3701	0.00
03/03/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	474	581	474	581	0.00
03/03/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	3798	3470	3798	3470	0.00
03/03/2008	R207 On 02-May-08			Bond Future	9.0000	8.8670	89.7226	90.6101	0.00
03/03/2008	R207 On 07-August-08			Bond Future	8.9300	8.7920	88.6825	89.5661	0.00
03/03/2008	R207 On 06-November-08			Bond Future	8.8600	8.7260	91.0442	91.9235	0.00
03/03/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	49	113	49	113	0.00
03/03/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	5150	4326	5150	4326	0.00
03/03/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	20	46	20	46	0.00
03/03/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	6331	5474	6331	5474	0.00
03/03/2008	R207 On 06-November-08	8.50	Call	Option on Bond Future	615	899	615	899	0.00
03/03/2008	R207 On 06-November-08	8.50	Put	Option on Bond Future	2992	2397	2992	2397	0.00
03/03/2008	R209 On 02-May-08			Bond Future	8.7400	8.5690	74.7183	76.1633	6,260.00
03/03/2008	R209 On 07-August-08			Bond Future	8.6900	8.5100	76.9139	78.3731	0.00
03/03/2008	R209 On 06-November-08			Bond Future	8.6400	8.4610	75.8089	77.2795	260.00
03/03/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	23	71	23	71	0.00
03/03/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	8893	7495	8893	7495	0.00
03/03/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	1	5	1	5	0.00
03/03/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	8376	6921	8376	6921	0.00
03/03/2008	R209 On 06-November-08	7.75	Call	Option on Bond Future	8	33	8	33	0.00
03/03/2008	R209 On 06-November-08	7.75	Put	Option on Bond Future	7968	6522	7968	6522	0.00
03/03/2008	TRT1 On 02-May-08			Index Future	256.7300	258.1280	256.7320	258.1280	0.00
03/03/2008	TRT1 On 07-August-08			Index Future	264.3600	265.8000	264.3630	265.8000	0.00
03/03/2008	TRT1 On 06-November-08			Index Future	271.6600	273.1360	271.6600	273.1360	400.00
04/03/2008	\$ / R On 17-March-08			Currency Future	7.8500	7.8851	7.8517	7.8851	32,706.00
04/03/2008	\$ / R On 13-June-08			Currency Future	8.0200	8.0590	8.0233	8.0590	25,698.00
04/03/2008	\$ / R On 15-September-08			Currency Future	8.2000	8.2417	8.2040	8.2417	13,425.00
04/03/2008	£ / R On 17-March-08			Currency Future	15.5900	15.6913	15.5915	15.6913	2,227.00
04/03/2008	£ / R On 13-June-08			Currency Future	15.8200	15.9245	15.8209	15.9245	1,378.00
04/03/2008	£ / R On 15-September-08			Currency Future	16.0600	16.1716	16.0636	16.1716	682.00
04/03/2008	€ / R On 17-March-08			Currency Future	11.9400	12.0335	11.9389	12.0335	3,951.00
04/03/2008	€ / R On 13-June-08			Currency Future	12.1500	12.2530	12.1538	12.2530	5,052.00
04/03/2008	€ / R On 15-September-08			Currency Future	12.3800	12.4801	12.3756	12.4801	7,169.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2008	ALBI On 02-May-08			Index Future	257.6900	257.8990	257.6870	257.8990	594.00
04/03/2008	ALBI On 07-August-08			Index Future	265.8400	268.9380	265.8370	268.9380	0.00
04/03/2008	ALBI On 06-November-08			Index Future	273.4000	276.6020	273.3980	276.6020	0.00
04/03/2008	ALBI On 02-May-08	265.00	Call	Index Future	1960	2215	1960	2215	0.00
04/03/2008	ALBI On 02-May-08	265.00	Put	Index Future	75090	73225	75090	73225	0.00
04/03/2008	ALBI On 07-August-08	265.00	Call	Index Future	38956	58089	38956	58089	0.00
04/03/2008	ALBI On 07-August-08	265.00	Put	Index Future	30586	18709	30586	18709	0.00
04/03/2008	ALBI On 06-November-08	265.00	Call	Index Future	98287	124634	98287	124634	0.00
04/03/2008	ALBI On 06-November-08	265.00	Put	Index Future	14307	8614	14307	8614	0.00
04/03/2008	CRD1 On 02-May-08			Index Future	111.3500	111.4190	111.3460	111.4190	0.00
04/03/2008	CRD1 On 07-August-08			Index Future	114.6600	114.7310	114.6560	114.7310	0.00
04/03/2008	CRD1 On 06-November-08			Index Future	117.8200	117.8980	117.8210	117.8980	8.00
04/03/2008	GOVI On 02-May-08			jGovi	259.7900	259.9970	259.7890	259.9970	19.00
04/03/2008	GOVI On 07-August-08			jGovi	267.2700	267.4810	267.2675	267.4810	142.00
04/03/2008	GOVI On 06-November-08			jGovi	274.7300	274.9455	274.7260	274.9455	60.00
04/03/2008	GOVI On 02-May-08	264.00	Call	jGovi	6330	6922	6330	6922	0.00
04/03/2008	GOVI On 02-May-08	264.00	Put	jGovi	48440	46952	48440	46952	0.00
04/03/2008	GOVI On 07-August-08	274.00	Call	jGovi	11381	11963	11381	11963	0.00
04/03/2008	GOVI On 07-August-08	274.00	Put	jGovi	78706	77153	78706	77153	0.00
04/03/2008	GOVI On 06-November-08	274.00	Call	jGovi	48740	50011	48740	50011	0.00
04/03/2008	GOVI On 06-November-08	274.00	Put	jGovi	41480	40556	41480	40556	0.00
04/03/2008	ILBI On 02-May-08			Index Future	307.8300	307.8030	307.8320	307.8030	0.00
04/03/2008	J153 On 31-August-10			jSwap	10.9300	10.9170	0.0732	0.0730	0.00
04/03/2008	J157 On 15-September-15			jSwap	10.1200	10.1280	0.0486	0.0492	0.00
04/03/2008	J186 On 21-December-26			jSwap	9.4300	9.4640	0.1693	0.1721	0.00
04/03/2008	J201 On 22-December-14			jSwap	10.1700	10.1720	0.1330	0.1331	0.00
04/03/2008	J203 On 15-September-17			jSwap	9.9900	10.0060	0.1614	0.1621	0.00
04/03/2008	J204 On 21-December-18			jSwap	9.9100	9.9230	0.1612	0.1618	0.00
04/03/2008	J207 On 15-January-20			jSwap	9.8400	9.8520	0.1284	0.1291	0.00
04/03/2008	JBAR On 21-December-05			jBar	11.3300	11.3300	11.3250	11.3300	0.00
04/03/2008	JFRA On 05-February-09			jFra	11.1500	11.1440	0.0271	0.0270	0.00
04/03/2008	JFRA On 02-May-08			jFra	11.4200	11.4310	0.0294	0.0295	0.00
04/03/2008	JFRA On 07-May-09			jFra	10.8500	10.8310	0.0263	0.0263	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
04/03/2008	JFRA On 07-August-08			jFra	11.4100	11.4300	0.0277	0.0277	0.00
04/03/2008	JFRA On 06-August-09			jFra	10.5400	10.5050	0.0256	0.0255	0.00
04/03/2008	JFRA On 06-November-08			jFra	11.3200	11.3350	0.0274	0.0275	0.00
04/03/2008	JFRA On 05-November-09			jFra	10.2000	10.1380	0.0248	0.0246	0.00
04/03/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20596	20614	20596	20614	0.00
04/03/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	17802	17839	17802	17839	0.00
04/03/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	9609	9691	9609	9691	0.00
04/03/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	6587	6642	6587	6642	0.00
04/03/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	14475	14543	14475	14543	0.00
04/03/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	11665	11683	11665	11683	0.00
04/03/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24451	24432	24451	24432	0.00
04/03/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	23139	23205	23139	23205	0.00
04/03/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	17714	17768	17714	17768	0.00
04/03/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	15124	15138	15124	15138	0.00
04/03/2008	JN02 On 02-May-08			jNote	10.8900	10.8830	0.1939	0.1938	0.00
04/03/2008	JN02 On 07-August-08			jNote	10.6800	10.6670	0.1890	0.1888	0.00
04/03/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	19643	19547	19643	19547	0.00
04/03/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	2068	2148	2068	2148	0.00
04/03/2008	JN05 On 02-May-08			jNote	10.1200	10.1270	0.3903	0.3908	0.00
04/03/2008	JN05 On 07-August-08			jNote	9.9900	10.0060	0.3858	0.3863	0.00
04/03/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	26419	26827	26419	26827	0.00
04/03/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	934	921	934	921	0.00
04/03/2008	JN10 On 02-May-08			jNote	9.7400	9.7550	0.6119	0.6124	0.00
04/03/2008	JN10 On 07-August-08			jNote	9.6600	9.6700	0.6086	0.6090	0.00
04/03/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	48340	49125	48340	49125	0.00
04/03/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	44	42	44	42	0.00
04/03/2008	JROD On 31-March-08			jRod	10.7600	10.7640	0.0071	0.0071	0.00
04/03/2008	JROD On 30-April-08			jRod	10.9700	10.9780	0.0075	0.0075	0.00
04/03/2008	JROD On 30-May-08			jRod	11.2700	11.2860	0.0082	0.0082	0.00
04/03/2008	JROD On 30-June-08			jRod	11.1600	11.1640	0.0157	0.0157	0.00
04/03/2008	JROD On 31-July-08			jRod	11.3500	11.3510	0.0164	0.0164	0.00
04/03/2008	OTH1 On 02-May-08			Index Future	247.2300	247.4570	247.2260	247.4570	0.00
04/03/2008	OTH1 On 07-August-08			Index Future	254.5800	254.8130	254.5750	254.8130	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
04/03/2008	OTH1 On 06-November-08			Index Future	261.6000	261.8470	261.6030	261.8470	12.00
04/03/2008	R153 On 02-May-08			Bond Future	9.5200	9.5180	109.4593	109.4700	10,082.00
04/03/2008	R153 On 07-August-08			Bond Future	9.3200	9.3130	112.5525	112.5621	1,290.00
04/03/2008	R153 On 06-November-08			Bond Future	9.1700	9.1630	108.7825	108.7910	0.00
04/03/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	105	109	105	109	0.00
04/03/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	1226	1220	1226	1220	0.00
04/03/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	148	151	148	151	0.00
04/03/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	1726	1719	1726	1719	0.00
04/03/2008	R153 On 06-November-08	9.25	Call	Option on Bond Future	1854	1862	1854	1862	0.00
04/03/2008	R153 On 06-November-08	9.25	Put	Option on Bond Future	1715	1715	1715	1715	0.00
04/03/2008	R153 On 07-August-08	8.25	Call	Option on Bond Future	75	77	75	77	0.00
04/03/2008	R153 On 07-August-08	8.25	Put	Option on Bond Future	2141	2133	2141	2133	0.00
04/03/2008	R157 On 02-May-08			Bond Future	9.0500	9.0370	125.4617	125.5226	10,214.00
04/03/2008	R157 On 07-August-08			Bond Future	8.9600	8.9510	128.9317	128.9911	2,510.00
04/03/2008	R157 On 06-November-08			Bond Future	8.9000	8.8880	125.3068	125.3647	0.00
04/03/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	627	656	627	656	0.00
04/03/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	2453	2420	2453	2420	0.00
04/03/2008	R157 On 07-August-08	8.75	Call	Option on Bond Future	1639	1671	1639	1671	500.00
04/03/2008	R157 On 07-August-08	8.75	Put	Option on Bond Future	2901	2873	2901	2873	0.00
04/03/2008	R157 On 06-November-08	8.75	Call	Option on Bond Future	1661	1691	1661	1691	0.00
04/03/2008	R157 On 06-November-08	8.75	Put	Option on Bond Future	2522	2494	2522	2494	0.00
04/03/2008	R157 On 07-August-08	8.25	Call	Option on Bond Future	636	654	636	654	500.00
04/03/2008	R157 On 07-August-08	8.25	Put	Option on Bond Future	4956	4915	4956	4915	0.00
04/03/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	347	359	347	359	0.00
04/03/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	6233	6186	6233	6186	0.00
04/03/2008	R157 On 07-August-08	9.25	Call	Option on Bond Future	3238	3283	3238	3283	0.00
04/03/2008	R157 On 07-August-08	9.25	Put	Option on Bond Future	1537	1522	1537	1522	500.00
04/03/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	266	283	266	283	0.00
04/03/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	3656	3612	3656	3612	2,000.00
04/03/2008	R186 On 02-May-08			Bond Future	8.9000	8.9020	118.3433	118.3433	1,050.00
04/03/2008	R186 On 07-August-08			Bond Future	8.8400	8.8350	116.4601	116.4601	220.00
04/03/2008	R186 On 06-November-08			Bond Future	8.7800	8.7790	119.5504	119.5504	0.00
04/03/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	88	92	88	92	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
04/03/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	9683	9687	9683	9687	0.00
04/03/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	433	438	433	438	0.00
04/03/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	12142	12147	12142	12147	0.00
04/03/2008	R186 On 06-November-08	8.50	Call	Option on Bond Future	876	880	876	880	0.00
04/03/2008	R186 On 06-November-08	8.50	Put	Option on Bond Future	3728	3732	3728	3732	0.00
04/03/2008	R196 On 02-May-08			Bond Future	10.5600	10.5530	101.4075	101.4143	0.00
04/03/2008	R196 On 07-August-08			Bond Future	10.1400	10.1360	104.4002	104.4038	0.00
04/03/2008	R196 On 06-November-08			Bond Future	9.8600	9.8510	101.9982	101.9994	0.00
04/03/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	1	1	1	1	0.00
04/03/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	1201	1194	1201	1194	0.00
04/03/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1030	1036	1030	1036	0.00
04/03/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1765	1767	1765	1767	0.00
04/03/2008	R196 On 06-November-08	8.75	Call	Option on Bond Future	1517	1521	1517	1521	0.00
04/03/2008	R196 On 06-November-08	8.75	Put	Option on Bond Future	1845	1848	1845	1848	0.00
04/03/2008	R201 On 02-May-08			Bond Future	9.0400	9.0270	101.8496	101.9226	0.00
04/03/2008	R201 On 07-August-08			Bond Future	8.9200	8.9090	100.3932	100.4645	0.00
04/03/2008	R201 On 06-November-08			Bond Future	8.8200	8.8030	103.0866	103.1562	0.00
04/03/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	207	223	207	223	0.00
04/03/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	2886	2830	2886	2830	0.00
04/03/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	285	298	285	298	0.00
04/03/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	4799	4741	4799	4741	0.00
04/03/2008	R201 On 06-November-08	8.75	Call	Option on Bond Future	1541	1578	1541	1578	0.00
04/03/2008	R201 On 06-November-08	8.75	Put	Option on Bond Future	1857	1824	1857	1824	0.00
04/03/2008	R203 On 02-May-08			Bond Future	9.0100	9.0000	96.4328	96.4932	0.00
04/03/2008	R203 On 07-August-08			Bond Future	8.9100	8.9030	99.2769	99.3367	0.00
04/03/2008	R203 On 06-November-08			Bond Future	8.8300	8.8230	97.7531	97.8122	0.00
04/03/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	41	45	41	45	0.00
04/03/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	4779	4723	4779	4723	0.00
04/03/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	18	19	18	19	0.00
04/03/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	7312	7254	7312	7254	0.00
04/03/2008	R203 On 06-November-08	8.50	Call	Option on Bond Future	814	836	814	836	0.00
04/03/2008	R203 On 06-November-08	8.50	Put	Option on Bond Future	2809	2772	2809	2772	0.00
04/03/2008	R204 On 02-May-08			Bond Future	9.0100	9.0000	96.1858	96.2502	3,779.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2008	R204 On 07-August-08			Bond Future	8.9300	8.9180	94.9308	94.9948	0.00
04/03/2008	R204 On 06-November-08			Bond Future	8.8600	8.8480	97.4575	97.5210	0.00
04/03/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	44	49	44	49	0.00
04/03/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	5113	5053	5113	5053	0.00
04/03/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	7	8	7	8	0.00
04/03/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	7956	7893	7956	7893	0.00
04/03/2008	R204 On 06-November-08	8.50	Call	Option on Bond Future	719	741	719	741	0.00
04/03/2008	R204 On 06-November-08	8.50	Put	Option on Bond Future	3026	2984	3026	2984	0.00
04/03/2008	R206 On 02-May-08			Bond Future	9.0800	9.0680	95.4153	95.4571	0.00
04/03/2008	R206 On 07-August-08			Bond Future	8.9500	8.9410	94.4313	94.4719	0.00
04/03/2008	R206 On 06-November-08			Bond Future	8.8300	8.8240	96.9588	96.9983	610.00
04/03/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	23	26	23	26	0.00
04/03/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	3567	3527	3567	3527	0.00
04/03/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	157	163	157	163	0.00
04/03/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	4121	4086	4121	4086	0.00
04/03/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	463	474	463	474	0.00
04/03/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	3827	3798	3827	3798	0.00
04/03/2008	R207 On 02-May-08			Bond Future	9.0200	9.0020	89.6247	89.7226	0.00
04/03/2008	R207 On 07-August-08			Bond Future	8.9400	8.9270	88.5850	88.6825	0.00
04/03/2008	R207 On 06-November-08			Bond Future	8.8800	8.8610	90.9473	91.0442	0.00
04/03/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	43	49	43	49	0.00
04/03/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	5242	5150	5242	5150	0.00
04/03/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	18	20	18	20	0.00
04/03/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	6426	6331	6426	6331	0.00
04/03/2008	R207 On 06-November-08	8.50	Call	Option on Bond Future	587	615	587	615	0.00
04/03/2008	R207 On 06-November-08	8.50	Put	Option on Bond Future	3061	2992	3061	2992	0.00
04/03/2008	R209 On 02-May-08			Bond Future	8.7500	8.7440	74.6777	74.7183	6,260.00
04/03/2008	R209 On 07-August-08			Bond Future	8.6900	8.6850	76.8729	76.9139	0.00
04/03/2008	R209 On 06-November-08			Bond Future	8.6400	8.6360	75.7676	75.8089	260.00
04/03/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	21	23	21	23	0.00
04/03/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	8931	8893	8931	8893	0.00
04/03/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	1	1	1	1	0.00
04/03/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	8417	8376	8417	8376	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
04/03/2008	R209 On 06-November-08	7.75	Call	Option on Bond Future	8	8	8	8	0.00
04/03/2008	R209 On 06-November-08	7.75	Put	Option on Bond Future	8009	7968	8009	7968	0.00
04/03/2008	TRT1 On 02-May-08			Index Future	256.5200	256.7320	256.5240	256.7320	0.00
04/03/2008	TRT1 On 07-August-08			Index Future	264.1500	264.3630	264.1490	264.3630	0.00
04/03/2008	TRT1 On 06-November-08			Index Future	271.4400	271.6600	271.4420	271.6600	400.00
05/03/2008	\$ / R On 17-March-08			Currency Future	7.7900	7.8517	7.7903	7.8517	32,701.00
05/03/2008	\$ / R On 13-June-08			Currency Future	7.9600	8.0233	7.9594	8.0233	25,698.00
05/03/2008	\$ / R On 15-September-08			Currency Future	8.1400	8.2040	8.1390	8.2040	13,435.00
05/03/2008	£ / R On 17-March-08			Currency Future	15.4900	15.5915	15.4867	15.5915	2,227.00
05/03/2008	£ / R On 13-June-08			Currency Future	15.7200	15.8209	15.7167	15.8209	1,378.00
05/03/2008	£ / R On 15-September-08			Currency Future	15.9600	16.0636	15.9562	16.0636	682.00
05/03/2008	€ / R On 17-March-08			Currency Future	11.8600	11.9389	11.8623	11.9389	3,975.00
05/03/2008	€ / R On 13-June-08			Currency Future	12.0700	12.1538	12.0743	12.1538	5,057.00
05/03/2008	€ / R On 15-September-08			Currency Future	12.2900	12.3756	12.2942	12.3756	7,169.00
05/03/2008	ALBI On 02-May-08			Index Future	257.6900	257.6870	257.6865	257.6870	594.00
05/03/2008	ALBI On 07-August-08			Index Future	265.3800	265.8370	265.3830	265.8370	0.00
05/03/2008	ALBI On 06-November-08			Index Future	272.9300	273.3980	272.9290	273.3980	0.00
05/03/2008	ALBI On 02-May-08	265.00	Call	Index Future	1893	1960	1893	1960	0.00
05/03/2008	ALBI On 02-May-08	265.00	Put	Index Future	75028	75090	75028	75090	0.00
05/03/2008	ALBI On 07-August-08	265.00	Call	Index Future	36419	38956	36419	38956	0.00
05/03/2008	ALBI On 07-August-08	265.00	Put	Index Future	32589	30586	32589	30586	0.00
05/03/2008	ALBI On 06-November-08	265.00	Call	Index Future	94580	98287	94580	98287	0.00
05/03/2008	ALBI On 06-November-08	265.00	Put	Index Future	15290	14307	15290	14307	0.00
05/03/2008	CRD1 On 02-May-08			Index Future	111.3500	111.3460	111.3460	111.3460	0.00
05/03/2008	CRD1 On 07-August-08			Index Future	114.6600	114.6560	114.6560	114.6560	0.00
05/03/2008	CRD1 On 06-November-08			Index Future	117.8200	117.8210	117.8210	117.8210	8.00
05/03/2008	GOVI On 02-May-08			jGovi	259.7900	259.7890	259.7890	259.7890	19.00
05/03/2008	GOVI On 07-August-08			jGovi	267.2700	267.2675	267.2675	267.2675	142.00
05/03/2008	GOVI On 06-November-08			jGovi	274.7300	274.7260	274.7260	274.7260	60.00
05/03/2008	GOVI On 02-May-08	264.00	Call	jGovi	6200	6330	6200	6330	0.00
05/03/2008	GOVI On 02-May-08	264.00	Put	jGovi	48310	48440	48310	48440	0.00
05/03/2008	GOVI On 07-August-08	274.00	Call	jGovi	11297	11381	11297	11381	0.00
05/03/2008	GOVI On 07-August-08	274.00	Put	jGovi	78622	78706	78622	78706	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
05/03/2008	GOVI On 06-November-08	274.00	Call	jGovi	48649	48740	48649	48740	0.00
05/03/2008	GOVI On 06-November-08	274.00	Put	jGovi	41389	41480	41389	41480	0.00
05/03/2008	ILBI On 02-May-08			Index Future	308.4300	307.8320	308.4260	307.8320	0.00
05/03/2008	J153 On 31-August-10			jSwap	10.9100	10.9260	0.0729	0.0732	0.00
05/03/2008	J157 On 15-September-15			jSwap	10.1200	10.1180	0.0486	0.0486	0.00
05/03/2008	J186 On 21-December-26			jSwap	9.4500	9.4290	0.1711	0.1693	0.00
05/03/2008	J201 On 22-December-14			jSwap	10.1600	10.1710	0.1328	0.1330	0.00
05/03/2008	J203 On 15-September-17			jSwap	9.9900	9.9940	0.1612	0.1614	0.00
05/03/2008	J204 On 21-December-18			jSwap	9.9100	9.9130	0.1610	0.1612	0.00
05/03/2008	J207 On 15-January-20			jSwap	9.8400	9.8410	0.1282	0.1284	0.00
05/03/2008	JBAR On 21-December-05			jBar	11.3300	11.3250	11.3250	11.3250	0.00
05/03/2008	JFRA On 05-February-09			jFra	11.1300	11.1520	0.0270	0.0271	0.00
05/03/2008	JFRA On 02-May-08			jFra	11.4200	11.4200	0.0294	0.0294	0.00
05/03/2008	JFRA On 07-May-09			jFra	10.8300	10.8460	0.0263	0.0263	0.00
05/03/2008	JFRA On 07-August-08			jFra	11.4100	11.4090	0.0277	0.0277	0.00
05/03/2008	JFRA On 06-August-09			jFra	10.5300	10.5400	0.0256	0.0256	0.00
05/03/2008	JFRA On 06-November-08			jFra	11.3200	11.3180	0.0275	0.0274	0.00
05/03/2008	JFRA On 05-November-09			jFra	10.1800	10.1980	0.0248	0.0248	0.00
05/03/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20543	20596	20543	20596	0.00
05/03/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	17797	17802	17797	17802	0.00
05/03/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	9538	9609	9538	9609	0.00
05/03/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	6523	6587	6523	6587	0.00
05/03/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	14428	14475	14428	14475	0.00
05/03/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	11628	11665	11628	11665	0.00
05/03/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24413	24451	24413	24451	0.00
05/03/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	23132	23139	23132	23139	0.00
05/03/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	17685	17714	17685	17714	0.00
05/03/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	15088	15124	15088	15124	0.00
05/03/2008	JN02 On 02-May-08			jNote	10.8800	10.8930	0.1937	0.1939	0.00
05/03/2008	JN02 On 07-August-08			jNote	10.6600	10.6800	0.1888	0.1890	0.00
05/03/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	19401	19643	19401	19643	0.00
05/03/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	2068	2068	2068	2068	0.00
05/03/2008	JN05 On 02-May-08			jNote	10.1100	10.1160	0.3902	0.3903	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
05/03/2008	JN05 On 07-August-08			jNote	9.9900	9.9930	0.3857	0.3858	0.00
05/03/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	26224	26419	26224	26419	0.00
05/03/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	923	934	923	934	0.00
05/03/2008	JN10 On 02-May-08			jNote	9.7400	9.7420	0.6118	0.6119	0.00
05/03/2008	JN10 On 07-August-08			jNote	9.6500	9.6580	0.6084	0.6086	0.00
05/03/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	48040	48340	48040	48340	0.00
05/03/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	43	44	43	44	0.00
05/03/2008	JROD On 31-March-08			jRod	10.7500	10.7580	0.0071	0.0071	0.00
05/03/2008	JROD On 30-April-08			jRod	10.9600	10.9690	0.0074	0.0075	0.00
05/03/2008	JROD On 30-May-08			jRod	11.2600	11.2740	0.0082	0.0082	0.00
05/03/2008	JROD On 30-June-08			jRod	11.1500	11.1580	0.0156	0.0157	0.00
05/03/2008	JROD On 31-July-08			jRod	11.3400	11.3450	0.0164	0.0164	0.00
05/03/2008	OTH1 On 02-May-08			Index Future	247.2300	247.2260	247.2260	247.2260	0.00
05/03/2008	OTH1 On 07-August-08			Index Future	254.5800	254.5750	254.5750	254.5750	0.00
05/03/2008	OTH1 On 06-November-08			Index Future	261.6000	261.6030	261.6030	261.6030	12.00
05/03/2008	R153 On 02-May-08			Bond Future	9.5200	9.5230	109.4700	109.4593	10,082.00
05/03/2008	R153 On 07-August-08			Bond Future	9.3100	9.3180	112.5621	112.5525	1,290.00
05/03/2008	R153 On 06-November-08			Bond Future	9.1600	9.1680	108.7910	108.7825	0.00
05/03/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	104	105	104	105	0.00
05/03/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	1215	1226	1215	1226	0.00
05/03/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	148	148	148	148	0.00
05/03/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	1717	1726	1717	1726	0.00
05/03/2008	R153 On 06-November-08	9.25	Call	Option on Bond Future	1855	1854	1855	1854	0.00
05/03/2008	R153 On 06-November-08	9.25	Put	Option on Bond Future	1707	1715	1707	1715	0.00
05/03/2008	R153 On 07-August-08	8.25	Call	Option on Bond Future	75	75	75	75	0.00
05/03/2008	R153 On 07-August-08	8.25	Put	Option on Bond Future	2132	2141	2132	2141	0.00
05/03/2008	R157 On 02-May-08			Bond Future	9.0700	9.0470	125.3400	125.4617	10,794.00
05/03/2008	R157 On 07-August-08			Bond Future	8.9800	8.9610	128.8129	128.9317	2,510.00
05/03/2008	R157 On 06-November-08			Bond Future	8.9200	8.8980	125.1911	125.3068	0.00
05/03/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	582	627	582	627	0.00
05/03/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	2529	2453	2529	2453	0.00
05/03/2008	R157 On 07-August-08	8.75	Call	Option on Bond Future	1583	1639	1583	1639	500.00
05/03/2008	R157 On 07-August-08	8.75	Put	Option on Bond Future	2964	2901	2964	2901	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
05/03/2008	R157 On 06-November-08	8.75	Call	Option on Bond Future	1607	1661	1607	1661	0.00
05/03/2008	R157 On 06-November-08	8.75	Put	Option on Bond Future	2583	2522	2583	2522	0.00
05/03/2008	R157 On 07-August-08	8.25	Call	Option on Bond Future	606	636	606	636	500.00
05/03/2008	R157 On 07-August-08	8.25	Put	Option on Bond Future	5045	4956	5045	4956	0.00
05/03/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	328	347	328	347	0.00
05/03/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	6333	6233	6333	6233	0.00
05/03/2008	R157 On 07-August-08	9.25	Call	Option on Bond Future	3158	3238	3158	3238	0.00
05/03/2008	R157 On 07-August-08	9.25	Put	Option on Bond Future	1575	1537	1575	1537	500.00
05/03/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	241	266	241	266	0.00
05/03/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	3753	3656	3753	3656	2,000.00
05/03/2008	R186 On 02-May-08			Bond Future	8.9300	8.9020	118.0438	118.3433	1,050.00
05/03/2008	R186 On 07-August-08			Bond Future	8.8700	8.8350	116.1600	116.4601	220.00
05/03/2008	R186 On 06-November-08			Bond Future	8.8100	8.7790	119.2500	119.5504	0.00
05/03/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	73	88	73	88	0.00
05/03/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	9967	9683	9967	9683	0.00
05/03/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	397	433	397	433	0.00
05/03/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	12406	12142	12406	12142	0.00
05/03/2008	R186 On 06-November-08	8.50	Call	Option on Bond Future	789	876	789	876	0.00
05/03/2008	R186 On 06-November-08	8.50	Put	Option on Bond Future	3941	3728	3941	3728	0.00
05/03/2008	R196 On 02-May-08			Bond Future	10.5700	10.5620	101.3999	101.4075	0.00
05/03/2008	R196 On 07-August-08			Bond Future	10.1500	10.1430	104.3970	104.4002	0.00
05/03/2008	R196 On 06-November-08			Bond Future	9.8600	9.8550	101.9973	101.9982	0.00
05/03/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	1	1	1	1	0.00
05/03/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	1208	1201	1208	1201	0.00
05/03/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1024	1030	1024	1030	0.00
05/03/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1763	1765	1763	1765	0.00
05/03/2008	R196 On 06-November-08	8.75	Call	Option on Bond Future	1514	1517	1514	1517	0.00
05/03/2008	R196 On 06-November-08	8.75	Put	Option on Bond Future	1842	1845	1842	1845	0.00
05/03/2008	R201 On 02-May-08			Bond Future	9.0600	9.0420	101.7525	101.8496	0.00
05/03/2008	R201 On 07-August-08			Bond Future	8.9400	8.9240	100.2983	100.3932	0.00
05/03/2008	R201 On 06-November-08			Bond Future	8.8400	8.8180	102.9938	103.0866	0.00
05/03/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	187	207	187	207	0.00
05/03/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	2963	2886	2963	2886	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
05/03/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	269	285	269	285	0.00
05/03/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	4878	4799	4878	4799	0.00
05/03/2008	R201 On 06-November-08	8.75	Call	Option on Bond Future	1493	1541	1493	1541	0.00
05/03/2008	R201 On 06-November-08	8.75	Put	Option on Bond Future	1902	1857	1902	1857	0.00
05/03/2008	R203 On 02-May-08			Bond Future	9.0300	9.0100	96.3422	96.4328	0.00
05/03/2008	R203 On 07-August-08			Bond Future	8.9300	8.9130	99.1872	99.2769	0.00
05/03/2008	R203 On 06-November-08			Bond Future	8.8500	8.8330	97.6644	97.7531	0.00
05/03/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	36	41	36	41	0.00
05/03/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	4865	4779	4865	4779	0.00
05/03/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	16	18	16	18	0.00
05/03/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	7400	7312	7400	7312	0.00
05/03/2008	R203 On 06-November-08	8.50	Call	Option on Bond Future	784	814	784	814	0.00
05/03/2008	R203 On 06-November-08	8.50	Put	Option on Bond Future	2867	2809	2867	2809	0.00
05/03/2008	R204 On 02-May-08			Bond Future	9.0300	9.0100	96.0571	96.1858	3,779.00
05/03/2008	R204 On 07-August-08			Bond Future	8.9500	8.9280	94.8222	94.9308	0.00
05/03/2008	R204 On 06-November-08			Bond Future	8.8800	8.8580	97.3308	97.4575	0.00
05/03/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	37	44	37	44	0.00
05/03/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	5235	5113	5235	5113	0.00
05/03/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	6	7	6	7	0.00
05/03/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	8064	7956	8064	7956	0.00
05/03/2008	R204 On 06-November-08	8.50	Call	Option on Bond Future	680	719	680	719	0.00
05/03/2008	R204 On 06-November-08	8.50	Put	Option on Bond Future	3114	3026	3114	3026	0.00
05/03/2008	R206 On 02-May-08			Bond Future	9.1000	9.0780	95.3317	95.4153	0.00
05/03/2008	R206 On 07-August-08			Bond Future	8.9700	8.9510	94.3500	94.4313	0.00
05/03/2008	R206 On 06-November-08			Bond Future	8.8500	8.8340	96.8799	96.9588	610.00
05/03/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	20	23	20	23	0.00
05/03/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	3647	3567	3647	3567	0.00
05/03/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	146	157	146	157	0.00
05/03/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	4192	4121	4192	4121	0.00
05/03/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	444	463	444	463	0.00
05/03/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	3887	3827	3887	3827	0.00
05/03/2008	R207 On 02-May-08			Bond Future	9.0400	9.0170	89.4944	89.6247	0.00
05/03/2008	R207 On 07-August-08			Bond Future	8.9600	8.9420	88.4553	88.5850	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
05/03/2008	R207 On 06-November-08			Bond Future	8.9000	8.8760	90.8182	90.9473	0.00
05/03/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	37	43	37	43	0.00
05/03/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	5366	5242	5366	5242	0.00
05/03/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	15	18	15	18	0.00
05/03/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	6554	6426	6554	6426	0.00
05/03/2008	R207 On 06-November-08	8.50	Call	Option on Bond Future	551	587	551	587	0.00
05/03/2008	R207 On 06-November-08	8.50	Put	Option on Bond Future	3154	3061	3154	3061	0.00
05/03/2008	R209 On 02-May-08			Bond Future	8.7900	8.7490	74.3139	74.6777	6,260.00
05/03/2008	R209 On 07-August-08			Bond Future	8.7400	8.6900	76.5055	76.8729	0.00
05/03/2008	R209 On 06-November-08			Bond Future	8.6900	8.6410	75.3973	75.7676	260.00
05/03/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	15	21	15	21	0.00
05/03/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	9289	8931	9289	8931	0.00
05/03/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	0	1	0	1	0.00
05/03/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	8784	8417	8784	8417	0.00
05/03/2008	R209 On 06-November-08	7.75	Call	Option on Bond Future	5	8	5	8	0.00
05/03/2008	R209 On 06-November-08	7.75	Put	Option on Bond Future	8377	8009	8377	8009	0.00
05/03/2008	TRT1 On 02-May-08			Index Future	256.5200	256.5240	256.5240	256.5240	0.00
05/03/2008	TRT1 On 07-August-08			Index Future	264.1500	264.1490	264.1490	264.1490	0.00
05/03/2008	TRT1 On 06-November-08			Index Future	271.4400	271.4420	271.4420	271.4420	400.00
06/03/2008	\$ / R On 17-March-08			Currency Future	7.8900	7.7903	7.8880	7.7903	33,196.00
06/03/2008	\$ / R On 13-June-08			Currency Future	8.2200	7.9594	8.2190	7.9594	26,903.00
06/03/2008	\$ / R On 15-September-08			Currency Future	8.2400	8.1390	8.2415	8.1390	13,491.00
06/03/2008	£ / R On 17-March-08			Currency Future	15.5400	15.4867	15.5424	15.4867	2,227.00
06/03/2008	£ / R On 13-June-08			Currency Future	15.4400	15.7167	15.4364	15.7167	1,708.00
06/03/2008	£ / R On 15-September-08			Currency Future	15.3300	15.9562	15.3289	15.9562	702.00
06/03/2008	€ / R On 17-March-08			Currency Future	11.9000	11.8623	11.9036	11.8623	3,975.00
06/03/2008	€ / R On 13-June-08			Currency Future	11.8600	12.0743	11.8571	12.0743	5,317.00
06/03/2008	€ / R On 15-September-08			Currency Future	11.8000	12.2942	11.8039	12.2942	7,189.00
06/03/2008	ALBI On 02-May-08			Index Future	256.8800	257.6865	256.8765	257.6865	594.00
06/03/2008	ALBI On 07-August-08			Index Future	264.9100	265.3830	264.9110	265.3830	0.00
06/03/2008	ALBI On 06-November-08			Index Future	272.4500	272.9290	272.4460	272.9290	0.00
06/03/2008	ALBI On 02-May-08	265.00	Call	Index Future	1268	1893	1268	1893	0.00
06/03/2008	ALBI On 02-May-08	265.00	Put	Index Future	82503	75028	82503	75028	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
06/03/2008	ALBI On 07-August-08	265.00	Call	Index Future	33885	36419	33885	36419	0.00
06/03/2008	ALBI On 07-August-08	265.00	Put	Index Future	34775	32589	34775	32589	0.00
06/03/2008	ALBI On 06-November-08	265.00	Call	Index Future	90821	94580	90821	94580	0.00
06/03/2008	ALBI On 06-November-08	265.00	Put	Index Future	16361	15290	16361	15290	0.00
06/03/2008	CRD1 On 02-May-08			Index Future	111.1400	111.3460	111.1390	111.3460	0.00
06/03/2008	CRD1 On 07-August-08			Index Future	114.4400	114.6560	114.4430	114.6560	0.00
06/03/2008	CRD1 On 06-November-08			Index Future	117.6000	117.8210	117.6040	117.8210	8.00
06/03/2008	GOVI On 02-May-08			jGovi	259.0300	259.7890	259.0310	259.7890	19.00
06/03/2008	GOVI On 07-August-08			jGovi	266.4900	267.2675	266.4905	267.2675	142.00
06/03/2008	GOVI On 06-November-08			jGovi	273.9300	274.7260	273.9270	274.7260	60.00
06/03/2008	GOVI On 02-May-08	264.00	Call	jGovi	4628	6200	4628	6200	0.00
06/03/2008	GOVI On 02-May-08	264.00	Put	jGovi	54318	48310	54318	48310	0.00
06/03/2008	GOVI On 07-August-08	274.00	Call	jGovi	9553	11297	9553	11297	0.00
06/03/2008	GOVI On 07-August-08	274.00	Put	jGovi	84648	78622	84648	78622	0.00
06/03/2008	GOVI On 06-November-08	274.00	Call	jGovi	44405	48649	44405	48649	0.00
06/03/2008	GOVI On 06-November-08	274.00	Put	jGovi	45135	41389	45135	41389	0.00
06/03/2008	ILBI On 02-May-08			Index Future	308.4400	308.4260	308.4420	308.4260	0.00
06/03/2008	J153 On 31-August-10			jSwap	10.9300	10.9110	0.0734	0.0729	0.00
06/03/2008	J157 On 15-September-15			jSwap	10.1400	10.1170	0.0500	0.0486	0.00
06/03/2008	J186 On 21-December-26			jSwap	9.4800	9.4490	0.1734	0.1711	0.00
06/03/2008	J201 On 22-December-14			jSwap	10.1900	10.1640	0.1339	0.1328	0.00
06/03/2008	J203 On 15-September-17			jSwap	10.0300	9.9900	0.1635	0.1612	0.00
06/03/2008	J204 On 21-December-18			jSwap	9.9500	9.9080	0.1636	0.1610	0.00
06/03/2008	J207 On 15-January-20			jSwap	9.8800	9.8380	0.1310	0.1282	0.00
06/03/2008	JBAR On 21-December-05			jBar	11.3300	11.3250	11.3250	11.3250	0.00
06/03/2008	JFRA On 05-February-09			jFra	11.1500	11.1320	0.0270	0.0270	0.00
06/03/2008	JFRA On 02-May-08			jFra	11.4300	11.4160	0.0295	0.0294	0.00
06/03/2008	JFRA On 07-May-09			jFra	10.8700	10.8280	0.0264	0.0263	0.00
06/03/2008	JFRA On 07-August-08			jFra	11.4100	11.4050	0.0277	0.0277	0.00
06/03/2008	JFRA On 06-August-09			jFra	10.5400	10.5270	0.0256	0.0256	0.00
06/03/2008	JFRA On 06-November-08			jFra	11.3300	11.3210	0.0275	0.0275	0.00
06/03/2008	JFRA On 05-November-09			jFra	10.2000	10.1780	0.0248	0.0248	0.00
06/03/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20533	20543	20533	20543	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
06/03/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	17751	17797	17751	17797	0.00
06/03/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	9485	9538	9485	9538	0.00
06/03/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	6443	6523	6443	6523	0.00
06/03/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	14394	14428	14394	14428	0.00
06/03/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	11579	11628	11579	11628	0.00
06/03/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24410	24413	24410	24413	0.00
06/03/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	23089	23132	23089	23132	0.00
06/03/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	17659	17685	17659	17685	0.00
06/03/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	15047	15088	15047	15088	0.00
06/03/2008	JN02 On 02-May-08			jNote	10.9000	10.8790	0.1940	0.1937	0.00
06/03/2008	JN02 On 07-August-08			jNote	10.6900	10.6620	0.1891	0.1888	0.00
06/03/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	19624	19401	19624	19401	0.00
06/03/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	1960	2068	1960	2068	0.00
06/03/2008	JN05 On 02-May-08			jNote	10.1200	10.1110	0.3906	0.3902	0.00
06/03/2008	JN05 On 07-August-08			jNote	10.0000	9.9870	0.3862	0.3857	0.00
06/03/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	26602	26224	26602	26224	0.00
06/03/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	850	923	850	923	0.00
06/03/2008	JN10 On 02-May-08			jNote	9.7800	9.7370	0.6136	0.6118	0.00
06/03/2008	JN10 On 07-August-08			jNote	9.7000	9.6530	0.6104	0.6084	0.00
06/03/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	50534	48040	50534	48040	0.00
06/03/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	26	43	26	43	0.00
06/03/2008	JROD On 31-March-08			jRod	10.7500	10.7530	0.0071	0.0071	0.00
06/03/2008	JROD On 30-April-08			jRod	10.9500	10.9600	0.0074	0.0074	0.00
06/03/2008	JROD On 30-May-08			jRod	11.2500	11.2630	0.0082	0.0082	0.00
06/03/2008	JROD On 30-June-08			jRod	11.1500	11.1520	0.0156	0.0156	0.00
06/03/2008	JROD On 31-July-08			jRod	11.3300	11.3380	0.0163	0.0164	0.00
06/03/2008	OTH1 On 02-May-08			Index Future	246.1400	247.2260	246.1360	247.2260	0.00
06/03/2008	OTH1 On 07-August-08			Index Future	253.4500	254.5750	253.4520	254.5750	0.00
06/03/2008	OTH1 On 06-November-08			Index Future	260.4500	261.6030	260.4540	261.6030	12.00
06/03/2008	R153 On 02-May-08			Bond Future	9.5300	9.5180	109.4380	109.4700	10,082.00
06/03/2008	R153 On 07-August-08			Bond Future	9.3300	9.3130	112.5334	112.5621	1,290.00
06/03/2008	R153 On 06-November-08			Bond Future	9.1800	9.1630	108.7656	108.7910	0.00
06/03/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	96	104	96	104	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
06/03/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	1239	1215	1239	1215	0.00
06/03/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	142	148	142	148	0.00
06/03/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	1739	1717	1739	1717	0.00
06/03/2008	R153 On 06-November-08	9.25	Call	Option on Bond Future	1838	1855	1838	1855	0.00
06/03/2008	R153 On 06-November-08	9.25	Put	Option on Bond Future	1716	1707	1716	1707	0.00
06/03/2008	R153 On 07-August-08	8.25	Call	Option on Bond Future	71	75	71	75	0.00
06/03/2008	R153 On 07-August-08	8.25	Put	Option on Bond Future	2157	2132	2157	2132	0.00
06/03/2008	R157 On 02-May-08			Bond Future	9.0900	9.0670	125.2185	125.3400	10,794.00
06/03/2008	R157 On 07-August-08			Bond Future	9.0000	8.9810	128.6944	128.8129	2,510.00
06/03/2008	R157 On 06-November-08			Bond Future	8.9400	8.9180	125.0756	125.1911	0.00
06/03/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	538	582	538	582	0.00
06/03/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	2607	2529	2607	2529	0.00
06/03/2008	R157 On 07-August-08	8.75	Call	Option on Bond Future	1528	1583	1528	1583	500.00
06/03/2008	R157 On 07-August-08	8.75	Put	Option on Bond Future	3027	2964	3027	2964	0.00
06/03/2008	R157 On 06-November-08	8.75	Call	Option on Bond Future	1553	1607	1553	1607	0.00
06/03/2008	R157 On 06-November-08	8.75	Put	Option on Bond Future	2645	2583	2645	2583	0.00
06/03/2008	R157 On 07-August-08	8.25	Call	Option on Bond Future	577	606	577	606	500.00
06/03/2008	R157 On 07-August-08	8.25	Put	Option on Bond Future	5134	5045	5134	5045	0.00
06/03/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	309	328	309	328	0.00
06/03/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	6433	6333	6433	6333	0.00
06/03/2008	R157 On 07-August-08	9.25	Call	Option on Bond Future	3078	3158	3078	3158	0.00
06/03/2008	R157 On 07-August-08	9.25	Put	Option on Bond Future	1614	1575	1614	1575	500.00
06/03/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	218	241	218	241	0.00
06/03/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	3851	3753	3851	3753	2,000.00
06/03/2008	R186 On 02-May-08			Bond Future	8.9600	8.9320	117.7455	118.0438	1,050.00
06/03/2008	R186 On 07-August-08			Bond Future	8.9000	8.8650	115.8610	116.1600	220.00
06/03/2008	R186 On 06-November-08			Bond Future	8.8400	8.8090	118.9508	119.2500	0.00
06/03/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	60	73	60	73	0.00
06/03/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	10253	9967	10253	9967	0.00
06/03/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	363	397	363	397	0.00
06/03/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	12671	12406	12671	12406	0.00
06/03/2008	R186 On 06-November-08	8.50	Call	Option on Bond Future	708	789	708	789	0.00
06/03/2008	R186 On 06-November-08	8.50	Put	Option on Bond Future	4160	3941	4160	3941	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
06/03/2008	R196 On 02-May-08			Bond Future	10.5800	10.5720	101.3922	101.3999	0.00
06/03/2008	R196 On 07-August-08			Bond Future	10.1600	10.1490	104.3902	104.3970	0.00
06/03/2008	R196 On 06-November-08			Bond Future	9.8700	9.8580	101.9929	101.9973	0.00
06/03/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	1	1	1	1	0.00
06/03/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	1216	1208	1216	1208	0.00
06/03/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	1017	1024	1017	1024	0.00
06/03/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1762	1763	1762	1763	0.00
06/03/2008	R196 On 06-November-08	8.75	Call	Option on Bond Future	1508	1514	1508	1514	0.00
06/03/2008	R196 On 06-November-08	8.75	Put	Option on Bond Future	1841	1842	1841	1842	0.00
06/03/2008	R201 On 02-May-08			Bond Future	9.0700	9.0620	101.7040	101.7525	0.00
06/03/2008	R201 On 07-August-08			Bond Future	8.9500	8.9440	100.2508	100.2983	0.00
06/03/2008	R201 On 06-November-08			Bond Future	8.8500	8.8380	102.9475	102.9938	0.00
06/03/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	175	187	175	187	0.00
06/03/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	3000	2963	3000	2963	0.00
06/03/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	260	269	260	269	0.00
06/03/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	4916	4878	4916	4878	0.00
06/03/2008	R201 On 06-November-08	8.75	Call	Option on Bond Future	1468	1493	1468	1493	0.00
06/03/2008	R201 On 06-November-08	8.75	Put	Option on Bond Future	1923	1902	1923	1902	0.00
06/03/2008	R203 On 02-May-08			Bond Future	9.0700	9.0250	96.0713	96.3422	0.00
06/03/2008	R203 On 07-August-08			Bond Future	8.9700	8.9280	98.9190	99.1872	0.00
06/03/2008	R203 On 06-November-08			Bond Future	8.8900	8.8480	97.3992	97.6644	0.00
06/03/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	26	36	26	36	0.00
06/03/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	5126	4865	5126	4865	0.00
06/03/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	12	16	12	16	0.00
06/03/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	7664	7400	7664	7400	0.00
06/03/2008	R203 On 06-November-08	8.50	Call	Option on Bond Future	701	784	701	784	0.00
06/03/2008	R203 On 06-November-08	8.50	Put	Option on Bond Future	3050	2867	3050	2867	0.00
06/03/2008	R204 On 02-May-08			Bond Future	9.0800	9.0300	95.7365	96.0571	3,779.00
06/03/2008	R204 On 07-August-08			Bond Future	9.0000	8.9450	94.4846	94.8222	0.00
06/03/2008	R204 On 06-November-08			Bond Future	8.9300	8.8780	97.0149	97.3308	0.00
06/03/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	26	37	26	37	0.00
06/03/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	5545	5235	5545	5235	0.00
06/03/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	4	6	4	6	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
06/03/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	8399	8064	8399	8064	0.00
06/03/2008	R204 On 06-November-08	8.50	Call	Option on Bond Future	593	680	593	680	0.00
06/03/2008	R204 On 06-November-08	8.50	Put	Option on Bond Future	3343	3114	3343	3114	0.00
06/03/2008	R206 On 02-May-08			Bond Future	9.1100	9.0980	95.2899	95.3317	0.00
06/03/2008	R206 On 07-August-08			Bond Future	8.9800	8.9710	94.3094	94.3500	0.00
06/03/2008	R206 On 06-November-08			Bond Future	8.8600	8.8540	96.8405	96.8799	610.00
06/03/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	18	20	18	20	0.00
06/03/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	3686	3647	3686	3647	0.00
06/03/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	141	146	141	146	0.00
06/03/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	4227	4192	4227	4192	0.00
06/03/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	434	444	434	444	0.00
06/03/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	3916	3887	3916	3887	0.00
06/03/2008	R207 On 02-May-08			Bond Future	9.0900	9.0370	89.1699	89.4944	0.00
06/03/2008	R207 On 07-August-08			Bond Future	9.0100	8.9620	88.1322	88.4553	0.00
06/03/2008	R207 On 06-November-08			Bond Future	8.9500	8.8960	90.4965	90.8182	0.00
06/03/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	26	37	26	37	0.00
06/03/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	5679	5366	5679	5366	0.00
06/03/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	11	15	11	15	0.00
06/03/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	6872	6554	6872	6554	0.00
06/03/2008	R207 On 06-November-08	8.50	Call	Option on Bond Future	472	551	472	551	0.00
06/03/2008	R207 On 06-November-08	8.50	Put	Option on Bond Future	3397	3154	3397	3154	0.00
06/03/2008	R209 On 02-May-08			Bond Future	8.8100	8.7940	74.1933	74.3139	6,260.00
06/03/2008	R209 On 07-August-08			Bond Future	8.7500	8.7350	76.3837	76.5055	0.00
06/03/2008	R209 On 06-November-08			Bond Future	8.7000	8.6860	75.2745	75.3973	260.00
06/03/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	13	15	13	15	0.00
06/03/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	9407	9289	9407	9289	0.00
06/03/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
06/03/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	8906	8784	8906	8784	0.00
06/03/2008	R209 On 06-November-08	7.75	Call	Option on Bond Future	5	5	5	5	0.00
06/03/2008	R209 On 06-November-08	7.75	Put	Option on Bond Future	8499	8377	8499	8377	0.00
06/03/2008	TRT1 On 02-May-08			Index Future	255.7600	256.5240	255.7620	256.5240	0.00
06/03/2008	TRT1 On 07-August-08			Index Future	263.3700	264.1490	263.3650	264.1490	0.00
06/03/2008	TRT1 On 06-November-08			Index Future	270.6400	271.4420	270.6400	271.4420	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
07/03/2008	\$ / R On 17-March-08			Currency Future	7.9900	7.8880	7.9924	7.8880	31,624.00
07/03/2008	\$ / R On 13-June-08			Currency Future	8.1700	8.2190	8.1693	8.2190	27,830.00
07/03/2008	\$ / R On 15-September-08			Currency Future	8.3600	8.2415	8.3561	8.2415	15,563.00
07/03/2008	£ / R On 17-March-08			Currency Future	16.1100	15.5424	16.1131	15.5424	2,227.00
07/03/2008	£ / R On 13-June-08			Currency Future	16.3500	15.4364	16.3527	15.4364	1,948.00
07/03/2008	£ / R On 15-September-08			Currency Future	16.6000	15.3289	16.6049	15.3289	752.00
07/03/2008	€ / R On 17-March-08			Currency Future	12.2600	11.9036	12.2580	11.9036	3,975.00
07/03/2008	€ / R On 13-June-08			Currency Future	12.4800	11.8571	12.4751	11.8571	6,063.00
07/03/2008	€ / R On 15-September-08			Currency Future	12.7000	11.8039	12.6997	11.8039	7,169.00
07/03/2008	ALBI On 02-May-08			Index Future	255.2800	256.8765	255.2760	256.8765	594.00
07/03/2008	ALBI On 07-August-08			Index Future	263.3000	264.9110	263.2950	264.9110	0.00
07/03/2008	ALBI On 06-November-08			Index Future	270.7900	272.4460	270.7900	272.4460	0.00
07/03/2008	ALBI On 02-May-08	265.00	Call	Index Future	550	1268	550	1268	0.00
07/03/2008	ALBI On 02-May-08	265.00	Put	Index Future	97790	82503	97790	82503	0.00
07/03/2008	ALBI On 07-August-08	265.00	Call	Index Future	26263	33885	26263	33885	0.00
07/03/2008	ALBI On 07-August-08	265.00	Put	Index Future	43313	34775	43313	34775	0.00
07/03/2008	ALBI On 06-November-08	265.00	Call	Index Future	78605	90821	78605	90821	0.00
07/03/2008	ALBI On 06-November-08	265.00	Put	Index Future	20705	16361	20705	16361	0.00
07/03/2008	CRD1 On 02-May-08			Index Future	110.6700	111.1390	110.6700	111.1390	0.00
07/03/2008	CRD1 On 07-August-08			Index Future	112.9600	114.4430	112.9600	114.4430	0.00
07/03/2008	CRD1 On 06-November-08			Index Future	117.1100	117.6040	117.1090	117.6040	8.00
07/03/2008	GOVI On 02-May-08			jGovi	257.4800	259.0310	257.4825	259.0310	19.00
07/03/2008	GOVI On 07-August-08			jGovi	264.9000	266.4905	264.8990	266.4905	142.00
07/03/2008	GOVI On 06-November-08			jGovi	272.2900	273.9270	272.2910	273.9270	60.00
07/03/2008	GOVI On 02-May-08	264.00	Call	jGovi	2444	4628	2444	4628	0.00
07/03/2008	GOVI On 02-May-08	264.00	Put	jGovi	67619	54318	67619	54318	0.00
07/03/2008	GOVI On 07-August-08	274.00	Call	jGovi	6684	9553	6684	9553	0.00
07/03/2008	GOVI On 07-August-08	274.00	Put	jGovi	97694	84648	97694	84648	0.00
07/03/2008	GOVI On 06-November-08	274.00	Call	jGovi	36520	44405	36520	44405	0.00
07/03/2008	GOVI On 06-November-08	274.00	Put	jGovi	53610	45135	53610	45135	0.00
07/03/2008	ILBI On 02-May-08			Index Future	308.2800	308.4420	308.2780	308.4420	0.00
07/03/2008	J153 On 31-August-10			jSwap	10.9800	10.9300	0.0744	0.0734	0.00
07/03/2008	J157 On 15-September-15			jSwap	10.2200	10.1420	0.0541	0.0500	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
07/03/2008	J186 On 21-December-26			jSwap	9.6500	9.4800	0.1864	0.1734	0.00
07/03/2008	J201 On 22-December-14			jSwap	10.2900	10.1860	0.1384	0.1339	0.00
07/03/2008	J203 On 15-September-17			jSwap	10.1400	10.0270	0.1702	0.1635	0.00
07/03/2008	J204 On 21-December-18			jSwap	10.0700	9.9490	0.1708	0.1636	0.00
07/03/2008	J207 On 15-January-20			jSwap	10.0000	9.8790	0.1388	0.1310	0.00
07/03/2008	JBAR On 21-December-05			jBar	11.3300	11.3250	11.3250	11.3250	0.00
07/03/2008	JFRA On 05-February-09			jFra	11.1800	11.1470	0.0271	0.0270	0.00
07/03/2008	JFRA On 02-May-08			jFra	11.4300	11.4280	0.0295	0.0295	0.00
07/03/2008	JFRA On 07-May-09			jFra	10.9100	10.8650	0.0265	0.0264	0.00
07/03/2008	JFRA On 07-August-08			jFra	11.4200	11.4110	0.0277	0.0277	0.00
07/03/2008	JFRA On 06-August-09			jFra	10.6000	10.5440	0.0257	0.0256	0.00
07/03/2008	JFRA On 06-November-08			jFra	11.3400	11.3270	0.0275	0.0275	0.00
07/03/2008	JFRA On 05-November-09			jFra	10.2600	10.1970	0.0250	0.0248	0.00
07/03/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20551	20533	20551	20533	0.00
07/03/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	17679	17751	17679	17751	0.00
07/03/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	9415	9485	9415	9485	0.00
07/03/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	6375	6443	6375	6443	0.00
07/03/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	14365	14394	14365	14394	0.00
07/03/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	11526	11579	11526	11579	0.00
07/03/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24453	24410	24453	24410	0.00
07/03/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	23000	23089	23000	23089	0.00
07/03/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	17641	17659	17641	17659	0.00
07/03/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	15000	15047	15000	15047	0.00
07/03/2008	JN02 On 02-May-08			jNote	10.9400	10.8980	0.1946	0.1940	0.00
07/03/2008	JN02 On 07-August-08			jNote	10.7400	10.6850	0.1900	0.1891	0.00
07/03/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	20135	19624	20135	19624	0.00
07/03/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	1792	1960	1792	1960	0.00
07/03/2008	JN05 On 02-May-08			jNote	10.2300	10.1230	0.3938	0.3906	0.00
07/03/2008	JN05 On 07-August-08			jNote	10.1100	10.0030	0.3896	0.3862	0.00
07/03/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	30173	26602	30173	26602	0.00
07/03/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	519	850	519	850	0.00
07/03/2008	JN10 On 02-May-08			jNote	9.9000	9.7780	0.6186	0.6136	0.00
07/03/2008	JN10 On 07-August-08			jNote	9.8300	9.6960	0.6154	0.6104	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
07/03/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	58069	50534	58069	50534	0.00
07/03/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	6	26	6	26	0.00
07/03/2008	JROD On 31-March-08			jRod	10.7400	10.7490	0.0076	0.0071	0.00
07/03/2008	JROD On 30-April-08			jRod	10.9300	10.9510	0.0079	0.0074	0.00
07/03/2008	JROD On 30-May-08			jRod	11.2300	11.2520	0.0086	0.0082	0.00
07/03/2008	JROD On 30-June-08			jRod	11.1300	11.1450	0.0161	0.0156	0.00
07/03/2008	JROD On 31-July-08			jRod	11.3200	11.3290	0.0168	0.0163	0.00
07/03/2008	OTH1 On 02-May-08			Index Future	244.2400	246.1360	244.2350	246.1360	0.00
07/03/2008	OTH1 On 07-August-08			Index Future	251.5000	253.4520	251.4960	253.4520	0.00
07/03/2008	OTH1 On 06-November-08			Index Future	258.4400	260.4540	258.4440	260.4540	12.00
07/03/2008	R153 On 02-May-08			Bond Future	9.7000	9.5330	109.0769	109.4380	10,082.00
07/03/2008	R153 On 07-August-08			Bond Future	9.5900	9.3280	112.0326	112.5334	1,290.00
07/03/2008	R153 On 06-November-08			Bond Future	9.4500	9.1780	108.3003	108.7656	0.00
07/03/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	49	96	49	96	0.00
07/03/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	1553	1239	1553	1239	0.00
07/03/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	75	142	75	142	0.00
07/03/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	2173	1739	2173	1739	0.00
07/03/2008	R153 On 06-November-08	9.25	Call	Option on Bond Future	1603	1838	1603	1838	0.00
07/03/2008	R153 On 06-November-08	9.25	Put	Option on Bond Future	1946	1716	1946	1716	0.00
07/03/2008	R153 On 07-August-08	8.25	Call	Option on Bond Future	34	71	34	71	0.00
07/03/2008	R153 On 07-August-08	8.25	Put	Option on Bond Future	2620	2157	2620	2157	0.00
07/03/2008	R157 On 02-May-08			Bond Future	9.2400	9.0870	124.2701	125.2185	10,794.00
07/03/2008	R157 On 07-August-08			Bond Future	9.1700	9.0010	127.6926	128.6944	2,510.00
07/03/2008	R157 On 06-November-08			Bond Future	9.1000	8.9380	124.1676	125.0756	0.00
07/03/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	317	538	317	538	0.00
07/03/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	3334	2607	3334	2607	0.00
07/03/2008	R157 On 07-August-08	9.25	Call	Option on Bond Future	2493	3078	2493	3078	0.00
07/03/2008	R157 On 07-August-08	9.25	Put	Option on Bond Future	2032	1614	2032	1614	500.00
07/03/2008	R157 On 06-November-08	8.75	Call	Option on Bond Future	1195	1553	1195	1553	0.00
07/03/2008	R157 On 06-November-08	8.75	Put	Option on Bond Future	3195	2645	3195	2645	0.00
07/03/2008	R157 On 07-August-08	8.75	Call	Option on Bond Future	1155	1528	1155	1528	500.00
07/03/2008	R157 On 07-August-08	8.75	Put	Option on Bond Future	3656	3027	3656	3027	0.00
07/03/2008	R157 On 07-August-08	8.25	Call	Option on Bond Future	397	577	397	577	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
07/03/2008	R157 On 07-August-08	8.25	Put	Option on Bond Future	5956	5134	5956	5134	0.00
07/03/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	201	309	201	309	0.00
07/03/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	7326	6433	7326	6433	0.00
07/03/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	113	218	113	218	0.00
07/03/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	4694	3851	4694	3851	2,000.00
07/03/2008	R186 On 02-May-08			Bond Future	9.1300	8.9620	116.1164	117.7455	1,050.00
07/03/2008	R186 On 07-August-08			Bond Future	9.0700	8.8950	114.1696	115.8610	220.00
07/03/2008	R186 On 06-November-08			Bond Future	9.0100	8.8390	117.2383	118.9508	0.00
07/03/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	23	60	23	60	0.00
07/03/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	11845	10253	11845	10253	0.00
07/03/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	228	363	228	363	0.00
07/03/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	14227	12671	14227	12671	0.00
07/03/2008	R186 On 06-November-08	8.50	Call	Option on Bond Future	367	708	367	708	0.00
07/03/2008	R186 On 06-November-08	8.50	Put	Option on Bond Future	5531	4160	5531	4160	0.00
07/03/2008	R196 On 02-May-08			Bond Future	10.6500	10.5820	101.3444	101.3922	0.00
07/03/2008	R196 On 07-August-08			Bond Future	10.2400	10.1620	104.3478	104.3902	0.00
07/03/2008	R196 On 06-November-08			Bond Future	9.9700	9.8730	101.9651	101.9929	0.00
07/03/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	0	1	0	1	0.00
07/03/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	1263	1216	1263	1216	0.00
07/03/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	995	1017	995	1017	0.00
07/03/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1783	1762	1783	1762	0.00
07/03/2008	R196 On 06-November-08	8.75	Call	Option on Bond Future	1491	1508	1491	1508	0.00
07/03/2008	R196 On 06-November-08	8.75	Put	Option on Bond Future	1853	1841	1853	1841	0.00
07/03/2008	R201 On 02-May-08			Bond Future	9.2400	9.0720	100.9028	101.7040	0.00
07/03/2008	R201 On 07-August-08			Bond Future	9.1300	8.9540	99.4019	100.2508	0.00
07/03/2008	R201 On 06-November-08			Bond Future	9.0400	8.8480	102.0725	102.9475	0.00
07/03/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	86	175	86	175	0.00
07/03/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	3712	3000	3712	3000	0.00
07/03/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	164	260	164	260	0.00
07/03/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	5669	4916	5669	4916	0.00
07/03/2008	R201 On 06-November-08	8.75	Call	Option on Bond Future	1094	1468	1094	1468	0.00
07/03/2008	R201 On 06-November-08	8.75	Put	Option on Bond Future	2424	1923	2424	1923	0.00
07/03/2008	R203 On 02-May-08			Bond Future	9.2400	9.0700	95.0626	96.0713	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
07/03/2008	R203 On 07-August-08			Bond Future	9.1600	8.9730	97.8380	98.9190	0.00
07/03/2008	R203 On 06-November-08			Bond Future	9.0900	8.8930	96.2721	97.3992	0.00
07/03/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	8	26	8	26	0.00
07/03/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	6116	5126	6116	5126	0.00
07/03/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	4	12	4	12	0.00
07/03/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	8737	7664	8737	7664	0.00
07/03/2008	R203 On 06-November-08	8.50	Call	Option on Bond Future	427	701	427	701	0.00
07/03/2008	R203 On 06-November-08	8.50	Put	Option on Bond Future	3903	3050	3903	3050	0.00
07/03/2008	R204 On 02-May-08			Bond Future	9.2300	9.0800	94.7708	95.7365	3,779.00
07/03/2008	R204 On 07-August-08			Bond Future	9.1600	8.9980	93.4690	94.4846	0.00
07/03/2008	R204 On 06-November-08			Bond Future	9.0900	8.9280	95.9824	97.0149	0.00
07/03/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	9	26	9	26	0.00
07/03/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	6493	5545	6493	5545	0.00
07/03/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	1	4	1	4	0.00
07/03/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	9412	8399	9412	8399	0.00
07/03/2008	R204 On 06-November-08	8.50	Call	Option on Bond Future	369	593	369	593	0.00
07/03/2008	R204 On 06-November-08	8.50	Put	Option on Bond Future	4152	3343	4152	3343	0.00
07/03/2008	R206 On 02-May-08			Bond Future	9.2700	9.1080	94.6331	95.2899	0.00
07/03/2008	R206 On 07-August-08			Bond Future	9.1500	8.9810	93.6108	94.3094	0.00
07/03/2008	R206 On 06-November-08			Bond Future	9.0500	8.8640	96.1264	96.8405	610.00
07/03/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	6	18	6	18	0.00
07/03/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	4332	3686	4332	3686	0.00
07/03/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	83	141	83	141	0.00
07/03/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	4868	4227	4868	4227	0.00
07/03/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	307	434	307	434	0.00
07/03/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	4503	3916	4503	3916	0.00
07/03/2008	R207 On 02-May-08			Bond Future	9.2400	9.0870	88.2123	89.1699	0.00
07/03/2008	R207 On 07-August-08			Bond Future	9.1700	9.0120	87.1276	88.1322	0.00
07/03/2008	R207 On 06-November-08			Bond Future	9.1100	8.9460	89.4650	90.4965	0.00
07/03/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	9	26	9	26	0.00
07/03/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	6620	5679	6620	5679	0.00
07/03/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	3	11	3	11	0.00
07/03/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	7870	6872	7870	6872	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
07/03/2008	R207 On 06-November-08	8.50	Call	Option on Bond Future	278	472	278	472	0.00
07/03/2008	R207 On 06-November-08	8.50	Put	Option on Bond Future	4235	3397	4235	3397	0.00
07/03/2008	R209 On 02-May-08			Bond Future	8.9700	8.8090	72.8960	74.1933	6,260.00
07/03/2008	R209 On 07-August-08			Bond Future	8.9200	8.7500	75.0263	76.3837	0.00
07/03/2008	R209 On 06-November-08			Bond Future	8.8800	8.7010	73.8746	75.2745	260.00
07/03/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	4	13	4	13	0.00
07/03/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	10696	9407	10696	9407	0.00
07/03/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
07/03/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	10263	8906	10263	8906	0.00
07/03/2008	R209 On 06-November-08	7.75	Call	Option on Bond Future	1	5	1	5	0.00
07/03/2008	R209 On 06-November-08	7.75	Put	Option on Bond Future	9895	8499	9895	8499	0.00
07/03/2008	TRT1 On 02-May-08			Index Future	254.2200	255.7620	254.2230	255.7620	0.00
07/03/2008	TRT1 On 07-August-08			Index Future	261.7800	263.3650	261.7800	263.3650	0.00
07/03/2008	TRT1 On 06-November-08			Index Future	269.0100	270.6400	269.0130	270.6400	400.00
10/03/2008	\$ / R On 17-March-08			Currency Future	8.0000	7.9924	7.9950	7.9924	31,580.00
10/03/2008	\$ / R On 13-June-08			Currency Future	8.1700	8.1693	8.1738	8.1693	29,169.00
10/03/2008	\$ / R On 15-September-08			Currency Future	8.3600	8.3561	8.3596	8.3561	15,739.00
10/03/2008	£ / R On 17-March-08			Currency Future	16.1100	16.1131	16.1132	16.1131	2,227.00
10/03/2008	£ / R On 13-June-08			Currency Future	16.3600	16.3527	16.3558	16.3527	2,218.00
10/03/2008	£ / R On 15-September-08			Currency Future	16.6100	16.6049	16.6066	16.6049	666.00
10/03/2008	€ / R On 17-March-08			Currency Future	12.2700	12.2580	12.2749	12.2580	3,975.00
10/03/2008	€ / R On 13-June-08			Currency Future	12.4900	12.4751	12.4944	12.4751	6,150.00
10/03/2008	€ / R On 15-September-08			Currency Future	12.7200	12.6997	12.7170	12.6997	7,089.00
10/03/2008	ALBI On 02-May-08			Index Future	256.5100	255.2760	256.5100	255.2760	594.00
10/03/2008	ALBI On 07-August-08			Index Future	264.4500	263.2950	264.4480	263.2950	0.00
10/03/2008	ALBI On 06-November-08			Index Future	271.9500	270.7900	271.9450	270.7900	0.00
10/03/2008	ALBI On 02-May-08	265.00	Call	Index Future	889	550	889	550	0.00
10/03/2008	ALBI On 02-May-08	265.00	Put	Index Future	85789	97790	85789	97790	0.00
10/03/2008	ALBI On 07-August-08	265.00	Call	Index Future	31161	26263	31161	26263	0.00
10/03/2008	ALBI On 07-August-08	265.00	Put	Index Future	36681	43313	36681	43313	0.00
10/03/2008	ALBI On 06-November-08	265.00	Call	Index Future	86770	78605	86770	78605	0.00
10/03/2008	ALBI On 06-November-08	265.00	Put	Index Future	17320	20705	17320	20705	0.00
10/03/2008	CRD1 On 02-May-08			Index Future	111.0500	110.6700	111.0460	110.6700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2008	CRD1 On 07-August-08			Index Future	114.3500	112.9600	114.3480	112.9600	0.00
10/03/2008	CRD1 On 06-November-08			Index Future	117.5100	117.1090	117.5070	117.1090	8.00
10/03/2008	GOVI On 02-May-08			jGovi	258.6700	257.4825	258.6745	257.4825	19.00
10/03/2008	GOVI On 07-August-08			jGovi	266.1300	264.8990	266.1255	264.8990	142.00
10/03/2008	GOVI On 06-November-08			jGovi	273.5500	272.2910	273.5520	272.2910	60.00
10/03/2008	GOVI On 02-May-08	264.00	Call	jGovi	3627	2444	3627	2444	0.00
10/03/2008	GOVI On 02-May-08	264.00	Put	jGovi	56882	67619	56882	67619	0.00
10/03/2008	GOVI On 07-August-08	274.00	Call	jGovi	8538	6684	8538	6684	0.00
10/03/2008	GOVI On 07-August-08	274.00	Put	jGovi	87283	97694	87283	97694	0.00
10/03/2008	GOVI On 06-November-08	274.00	Call	jGovi	42168	36520	42168	36520	0.00
10/03/2008	GOVI On 06-November-08	274.00	Put	jGovi	46648	53610	46648	53610	0.00
10/03/2008	ILBI On 02-May-08			Index Future	308.3000	308.2780	308.2950	308.2780	0.00
10/03/2008	J153 On 31-August-10			jSwap	10.9100	10.9780	0.0730	0.0744	0.00
10/03/2008	J157 On 15-September-15			jSwap	10.1700	10.2170	0.0515	0.0541	0.00
10/03/2008	J186 On 21-December-26			jSwap	9.5800	9.6460	0.1814	0.1864	0.00
10/03/2008	J201 On 22-December-14			jSwap	10.2000	10.2850	0.1349	0.1384	0.00
10/03/2008	J203 On 15-September-17			jSwap	10.0600	10.1390	0.1660	0.1702	0.00
10/03/2008	J204 On 21-December-18			jSwap	9.9900	10.0680	0.1666	0.1708	0.00
10/03/2008	J207 On 15-January-20			jSwap	9.9300	10.0010	0.1346	0.1388	0.00
10/03/2008	JBAR On 21-December-05			jBar	11.3300	11.3250	11.3250	11.3250	0.00
10/03/2008	JFRA On 05-February-09			jFra	11.1400	11.1840	0.0270	0.0271	0.00
10/03/2008	JFRA On 02-May-08			jFra	11.3900	11.4290	0.0294	0.0295	0.00
10/03/2008	JFRA On 07-May-09			jFra	10.8000	10.9050	0.0262	0.0265	0.00
10/03/2008	JFRA On 07-August-08			jFra	11.3800	11.4210	0.0276	0.0277	0.00
10/03/2008	JFRA On 06-August-09			jFra	10.5200	10.5980	0.0256	0.0257	0.00
10/03/2008	JFRA On 06-November-08			jFra	11.2800	11.3390	0.0274	0.0275	0.00
10/03/2008	JFRA On 05-November-09			jFra	10.2000	10.2640	0.0248	0.0250	0.00
10/03/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20406	20551	20406	20551	0.00
10/03/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	17650	17679	17650	17679	0.00
10/03/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	9163	9415	9163	9415	0.00
10/03/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	6200	6375	6200	6375	0.00
10/03/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	14182	14365	14182	14365	0.00
10/03/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	11450	11526	11450	11526	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24287	24453	24287	24453	0.00
10/03/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	23029	23000	23029	23000	0.00
10/03/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	17468	17641	17468	17641	0.00
10/03/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	14968	15000	14968	15000	0.00
10/03/2008	JN02 On 02-May-08			jNote	10.8700	10.9370	0.1936	0.1946	0.00
10/03/2008	JN02 On 07-August-08			jNote	10.6600	10.7400	0.1887	0.1900	0.00
10/03/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	19013	20135	19013	20135	0.00
10/03/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	1871	1792	1871	1792	0.00
10/03/2008	JN05 On 02-May-08			jNote	10.1400	10.2260	0.3912	0.3938	0.00
10/03/2008	JN05 On 07-August-08			jNote	10.0200	10.1120	0.3870	0.3896	0.00
10/03/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	27057	30173	27057	30173	0.00
10/03/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	685	519	685	519	0.00
10/03/2008	JN10 On 02-May-08			jNote	9.8200	9.9030	0.6157	0.6186	0.00
10/03/2008	JN10 On 07-August-08			jNote	9.7400	9.8250	0.6126	0.6154	0.00
10/03/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	53218	58069	53218	58069	0.00
10/03/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	11	6	11	6	0.00
10/03/2008	JROD On 31-March-08			jRod	10.7300	10.7410	0.0071	0.0076	0.00
10/03/2008	JROD On 30-April-08			jRod	10.9200	10.9330	0.0073	0.0079	0.00
10/03/2008	JROD On 30-May-08			jRod	11.2100	11.2270	0.0081	0.0086	0.00
10/03/2008	JROD On 30-June-08			jRod	11.1200	11.1330	0.0155	0.0161	0.00
10/03/2008	JROD On 31-July-08			jRod	11.3100	11.3200	0.0163	0.0168	0.00
10/03/2008	OTH1 On 02-May-08			Index Future	245.7100	244.2350	245.7120	244.2350	0.00
10/03/2008	OTH1 On 07-August-08			Index Future	253.0200	251.4960	253.0160	251.4960	0.00
10/03/2008	OTH1 On 06-November-08			Index Future	260.0100	258.4440	260.0080	258.4440	12.00
10/03/2008	R153 On 02-May-08			Bond Future	9.6300	9.7030	109.2254	109.0769	10,082.00
10/03/2008	R153 On 07-August-08			Bond Future	9.5200	9.5910	112.1656	112.0326	1,290.00
10/03/2008	R153 On 06-November-08			Bond Future	9.3800	9.4530	108.4185	108.3003	0.00
10/03/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	59	49	59	49	0.00
10/03/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	1414	1553	1414	1553	0.00
10/03/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	87	75	87	75	0.00
10/03/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	2051	2173	2051	2173	0.00
10/03/2008	R153 On 06-November-08	9.25	Call	Option on Bond Future	1649	1603	1649	1603	0.00
10/03/2008	R153 On 06-November-08	9.25	Put	Option on Bond Future	1874	1946	1874	1946	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2008	R153 On 07-August-08	8.25	Call	Option on Bond Future	40	34	40	34	0.00
10/03/2008	R153 On 07-August-08	8.25	Put	Option on Bond Future	2493	2620	2493	2620	0.00
10/03/2008	R157 On 02-May-08			Bond Future	9.1600	9.2440	124.7522	124.2701	10,794.00
10/03/2008	R157 On 07-August-08			Bond Future	9.0900	9.1710	128.1627	127.6926	2,527.00
10/03/2008	R157 On 06-November-08			Bond Future	9.0200	9.0960	124.6262	124.1676	0.00
10/03/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	388	317	388	317	0.00
10/03/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	2923	3334	2923	3334	0.00
10/03/2008	R157 On 07-August-08	9.25	Call	Option on Bond Future	2734	2493	2734	2493	0.00
10/03/2008	R157 On 07-August-08	9.25	Put	Option on Bond Future	1802	2032	1802	2032	500.00
10/03/2008	R157 On 06-November-08	8.75	Call	Option on Bond Future	1354	1195	1354	1195	0.00
10/03/2008	R157 On 06-November-08	8.75	Put	Option on Bond Future	2895	3195	2895	3195	0.00
10/03/2008	R157 On 07-August-08	8.75	Call	Option on Bond Future	1298	1155	1298	1155	500.00
10/03/2008	R157 On 07-August-08	8.75	Put	Option on Bond Future	3329	3656	3329	3656	0.00
10/03/2008	R157 On 07-August-08	8.25	Call	Option on Bond Future	460	397	460	397	500.00
10/03/2008	R157 On 07-August-08	8.25	Put	Option on Bond Future	5549	5956	5549	5956	0.00
10/03/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	237	201	237	201	0.00
10/03/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	6892	7326	6892	7326	0.00
10/03/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	141	113	141	113	0.00
10/03/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	4241	4694	4241	4694	2,000.00
10/03/2008	R186 On 02-May-08			Bond Future	9.0300	9.1280	117.0935	116.1164	1,050.00
10/03/2008	R186 On 07-August-08			Bond Future	8.9700	9.0670	115.1483	114.1696	220.00
10/03/2008	R186 On 06-November-08			Bond Future	8.9100	9.0130	118.2177	117.2383	0.00
10/03/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	33	23	33	23	0.00
10/03/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	10878	11845	10878	11845	0.00
10/03/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	285	228	285	228	0.00
10/03/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	13306	14227	13306	14227	0.00
10/03/2008	R186 On 06-November-08	8.50	Call	Option on Bond Future	531	367	531	367	0.00
10/03/2008	R186 On 06-November-08	8.50	Put	Option on Bond Future	4716	5531	4716	5531	0.00
10/03/2008	R196 On 02-May-08			Bond Future	10.6300	10.6450	101.3535	101.3444	0.00
10/03/2008	R196 On 07-August-08			Bond Future	10.2200	10.2430	104.3624	104.3478	0.00
10/03/2008	R196 On 06-November-08			Bond Future	9.9200	9.9670	101.9781	101.9651	0.00
10/03/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	0	0	0	0	0.00
10/03/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	1254	1263	1254	1263	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	988	995	988	995	0.00
10/03/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1761	1783	1761	1783	0.00
10/03/2008	R196 On 06-November-08	8.75	Call	Option on Bond Future	1487	1491	1487	1491	0.00
10/03/2008	R196 On 06-November-08	8.75	Put	Option on Bond Future	1836	1853	1836	1853	0.00
10/03/2008	R201 On 02-May-08			Bond Future	9.1700	9.2380	101.2397	100.9028	0.00
10/03/2008	R201 On 07-August-08			Bond Future	9.0600	9.1340	99.7309	99.4019	0.00
10/03/2008	R201 On 06-November-08			Bond Future	8.9700	9.0380	102.3937	102.0725	0.00
10/03/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	104	86	104	86	0.00
10/03/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	3393	3712	3393	3712	0.00
10/03/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	189	164	189	164	0.00
10/03/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	5365	5669	5365	5669	0.00
10/03/2008	R201 On 06-November-08	8.75	Call	Option on Bond Future	1212	1094	1212	1094	0.00
10/03/2008	R201 On 06-November-08	8.75	Put	Option on Bond Future	2220	2424	2220	2424	0.00
10/03/2008	R203 On 02-May-08			Bond Future	9.1500	9.2390	95.5980	95.0626	0.00
10/03/2008	R203 On 07-August-08			Bond Future	9.0700	9.1560	98.3676	97.8380	0.00
10/03/2008	R203 On 06-November-08			Bond Future	9.0000	9.0860	96.7955	96.2721	0.00
10/03/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	12	8	12	8	0.00
10/03/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	5585	6116	5585	6116	0.00
10/03/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	7	4	7	4	0.00
10/03/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	8210	8737	8210	8737	0.00
10/03/2008	R203 On 06-November-08	8.50	Call	Option on Bond Future	533	427	533	427	0.00
10/03/2008	R203 On 06-November-08	8.50	Put	Option on Bond Future	3486	3903	3486	3903	0.00
10/03/2008	R204 On 02-May-08			Bond Future	9.1400	9.2320	95.3409	94.7708	3,779.00
10/03/2008	R204 On 07-August-08			Bond Future	9.0700	9.1590	94.0349	93.4690	0.00
10/03/2008	R204 On 06-November-08			Bond Future	9.0000	9.0930	96.5437	95.9824	0.00
10/03/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	14	9	14	9	0.00
10/03/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	5928	6493	5928	6493	0.00
10/03/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	2	1	2	1	0.00
10/03/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	8847	9412	8847	9412	0.00
10/03/2008	R204 On 06-November-08	8.50	Call	Option on Bond Future	473	369	473	369	0.00
10/03/2008	R204 On 06-November-08	8.50	Put	Option on Bond Future	3694	4152	3694	4152	0.00
10/03/2008	R206 On 02-May-08			Bond Future	9.1900	9.2660	94.9650	94.6331	0.00
10/03/2008	R206 On 07-August-08			Bond Future	9.0700	9.1540	93.9331	93.6108	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2008	R206 On 06-November-08			Bond Future	8.9700	9.0460	96.4395	96.1264	610.00
10/03/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	8	6	8	6	0.00
10/03/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	4002	4332	4002	4332	0.00
10/03/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	102	83	102	83	0.00
10/03/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	4564	4868	4564	4868	0.00
10/03/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	351	307	351	307	0.00
10/03/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	4234	4503	4234	4503	0.00
10/03/2008	R207 On 02-May-08			Bond Future	9.1600	9.2360	88.7246	88.2123	0.00
10/03/2008	R207 On 07-August-08			Bond Future	9.0900	9.1690	87.6376	87.1276	0.00
10/03/2008	R207 On 06-November-08			Bond Future	9.0300	9.1080	89.9724	89.4650	0.00
10/03/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	13	9	13	9	0.00
10/03/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	6111	6620	6111	6620	0.00
10/03/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	6	3	6	3	0.00
10/03/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	7362	7870	7362	7870	0.00
10/03/2008	R207 On 06-November-08	8.50	Call	Option on Bond Future	357	278	357	278	0.00
10/03/2008	R207 On 06-November-08	8.50	Put	Option on Bond Future	3806	4235	3806	4235	0.00
10/03/2008	R209 On 02-May-08			Bond Future	8.8600	8.9730	73.7619	72.8960	6,260.00
10/03/2008	R209 On 07-August-08			Bond Future	8.8100	8.9200	75.8999	75.0263	0.00
10/03/2008	R209 On 06-November-08			Bond Future	8.7700	8.8750	74.7544	73.8746	260.00
10/03/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	7	4	7	4	0.00
10/03/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	9832	10696	9832	10696	0.00
10/03/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
10/03/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	9389	10263	9389	10263	0.00
10/03/2008	R209 On 06-November-08	7.75	Call	Option on Bond Future	2	1	2	1	0.00
10/03/2008	R209 On 06-November-08	7.75	Put	Option on Bond Future	9016	9895	9016	9895	0.00
10/03/2008	TRT1 On 02-May-08			Index Future	255.4100	254.2230	255.4060	254.2230	0.00
10/03/2008	TRT1 On 07-August-08			Index Future	263.0000	261.7800	262.9990	261.7800	0.00
10/03/2008	TRT1 On 06-November-08			Index Future	270.2700	269.0130	270.2660	269.0130	400.00
11/03/2008	\$ / R On 17-March-08			Currency Future	7.8800	7.9950	7.8848	7.9950	31,520.00
11/03/2008	\$ / R On 13-June-08			Currency Future	8.0600	8.1738	8.0589	8.1738	28,410.00
11/03/2008	\$ / R On 15-September-08			Currency Future	8.2400	8.3596	8.2392	8.3596	16,512.00
11/03/2008	£ / R On 17-March-08			Currency Future	15.7700	16.1132	15.7725	16.1132	2,277.00
11/03/2008	£ / R On 13-June-08			Currency Future	16.0100	16.3558	16.0075	16.3558	2,072.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2008	£ / R On 15-September-08			Currency Future	16.2500	16.6066	16.2488	16.6066	546.00
11/03/2008	€ / R On 17-March-08			Currency Future	12.0600	12.2749	12.0581	12.2749	3,975.00
11/03/2008	€ / R On 13-June-08			Currency Future	12.2700	12.4944	12.2721	12.4944	6,150.00
11/03/2008	€ / R On 15-September-08			Currency Future	12.4900	12.7170	12.4867	12.7170	6,889.00
11/03/2008	ALBI On 02-May-08			Index Future	257.3600	256.5100	257.3550	256.5100	594.00
11/03/2008	ALBI On 07-August-08			Index Future	265.2700	264.4480	265.2690	264.4480	0.00
11/03/2008	ALBI On 06-November-08			Index Future	272.7600	271.9450	272.7640	271.9450	0.00
11/03/2008	ALBI On 02-May-08	265.00	Call	Index Future	1284	889	1284	889	0.00
11/03/2008	ALBI On 02-May-08	265.00	Put	Index Future	77734	85789	77734	85789	0.00
11/03/2008	ALBI On 07-August-08	265.00	Call	Index Future	35151	31161	35151	31161	0.00
11/03/2008	ALBI On 07-August-08	265.00	Put	Index Future	32461	36681	32461	36681	0.00
11/03/2008	ALBI On 06-November-08	265.00	Call	Index Future	92893	86770	92893	86770	0.00
11/03/2008	ALBI On 06-November-08	265.00	Put	Index Future	15253	17320	15253	17320	0.00
11/03/2008	CRD1 On 02-May-08			Index Future	111.3300	111.0460	111.3250	111.0460	0.00
11/03/2008	CRD1 On 07-August-08			Index Future	114.6300	114.3480	114.6340	114.3480	0.00
11/03/2008	CRD1 On 06-November-08			Index Future	117.8000	117.5070	117.8020	117.5070	8.00
11/03/2008	GOVI On 02-May-08			jGovi	259.4900	258.6745	259.4870	258.6745	19.00
11/03/2008	GOVI On 07-August-08			jGovi	266.9600	266.1255	266.9625	266.1255	142.00
11/03/2008	GOVI On 06-November-08			jGovi	274.4100	273.5520	274.4125	273.5520	60.00
11/03/2008	GOVI On 02-May-08	264.00	Call	jGovi	4838	3627	4838	3627	0.00
11/03/2008	GOVI On 02-May-08	264.00	Put	jGovi	49968	56882	49968	56882	0.00
11/03/2008	GOVI On 07-August-08	274.00	Call	jGovi	10122	8538	10122	8538	0.00
11/03/2008	GOVI On 07-August-08	274.00	Put	jGovi	80497	87283	80497	87283	0.00
11/03/2008	GOVI On 06-November-08	274.00	Call	jGovi	46442	42168	46442	42168	0.00
11/03/2008	GOVI On 06-November-08	274.00	Put	jGovi	42317	46648	42317	46648	0.00
11/03/2008	ILBI On 02-May-08			Index Future	308.3700	308.2950	308.3680	308.2950	0.00
11/03/2008	J153 On 31-August-10			jSwap	10.8600	10.9070	0.0720	0.0730	0.00
11/03/2008	J157 On 15-September-15			jSwap	10.1100	10.1680	0.0483	0.0515	0.00
11/03/2008	J186 On 21-December-26			jSwap	9.5400	9.5770	0.1788	0.1814	0.00
11/03/2008	J201 On 22-December-14			jSwap	10.1500	10.2040	0.1323	0.1349	0.00
11/03/2008	J203 On 15-September-17			jSwap	10.0000	10.0640	0.1625	0.1660	0.00
11/03/2008	J204 On 21-December-18			jSwap	9.9300	9.9940	0.1627	0.1666	0.00
11/03/2008	J207 On 15-January-20			jSwap	9.8700	9.9320	0.1305	0.1346	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
11/03/2008	JBAR On 21-December-05			jBar	11.3300	11.3250	11.3250	11.3250	0.00
11/03/2008	JFRA On 05-February-09			jFra	11.0200	11.1360	0.0267	0.0270	0.00
11/03/2008	JFRA On 02-May-08			jFra	11.3800	11.3940	0.0293	0.0294	0.00
11/03/2008	JFRA On 07-May-09			jFra	10.7000	10.7980	0.0260	0.0262	0.00
11/03/2008	JFRA On 07-August-08			jFra	11.3400	11.3770	0.0275	0.0276	0.00
11/03/2008	JFRA On 06-August-09			jFra	10.4400	10.5180	0.0254	0.0256	0.00
11/03/2008	JFRA On 06-November-08			jFra	11.2100	11.2810	0.0272	0.0274	0.00
11/03/2008	JFRA On 05-November-09			jFra	10.1000	10.1980	0.0246	0.0248	0.00
11/03/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20236	20406	20236	20406	0.00
11/03/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	17756	17650	17756	17650	0.00
11/03/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	9068	9163	9068	9163	0.00
11/03/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	6148	6200	6148	6200	0.00
11/03/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	14090	14182	14090	14182	0.00
11/03/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	11452	11450	11452	11450	0.00
11/03/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24164	24287	24164	24287	0.00
11/03/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	23107	23029	23107	23029	0.00
11/03/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	17340	17468	17340	17468	0.00
11/03/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	15023	14968	15023	14968	0.00
11/03/2008	JN02 On 02-May-08			jNote	10.8000	10.8680	0.1925	0.1936	0.00
11/03/2008	JN02 On 07-August-08			jNote	10.6000	10.6590	0.1878	0.1887	0.00
11/03/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	18047	19013	18047	19013	0.00
11/03/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	2040	1871	2040	1871	0.00
11/03/2008	JN05 On 02-May-08			jNote	10.0800	10.1390	0.3894	0.3912	0.00
11/03/2008	JN05 On 07-August-08			jNote	9.9500	10.0230	0.3848	0.3870	0.00
11/03/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	24924	27057	24924	27057	0.00
11/03/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	866	685	866	685	0.00
11/03/2008	JN10 On 02-May-08			jNote	9.7600	9.8220	0.6133	0.6157	0.00
11/03/2008	JN10 On 07-August-08			jNote	9.6800	9.7440	0.6101	0.6126	0.00
11/03/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	49233	53218	49233	53218	0.00
11/03/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	21	11	21	11	0.00
11/03/2008	JROD On 31-March-08			jRod	10.7300	10.7310	0.0070	0.0071	0.00
11/03/2008	JROD On 30-April-08			jRod	10.9100	10.9150	0.0073	0.0073	0.00
11/03/2008	JROD On 30-May-08			jRod	11.2000	11.2070	0.0080	0.0081	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
11/03/2008	JROD On 30-June-08			jRod	11.1200	11.1220	0.0155	0.0155	0.00
11/03/2008	JROD On 31-July-08			jRod	11.3000	11.3070	0.0162	0.0163	0.00
11/03/2008	OTH1 On 02-May-08			Index Future	246.7500	245.7120	246.7460	245.7120	0.00
11/03/2008	OTH1 On 07-August-08			Index Future	254.0800	253.0160	254.0810	253.0160	0.00
11/03/2008	OTH1 On 06-November-08			Index Future	261.1000	260.0080	261.1030	260.0080	12.00
11/03/2008	R153 On 02-May-08			Bond Future	9.5600	9.6330	109.3742	109.2254	10,082.00
11/03/2008	R153 On 07-August-08			Bond Future	9.4500	9.5210	112.2988	112.1656	1,290.00
11/03/2008	R153 On 06-November-08			Bond Future	9.3100	9.3830	108.5368	108.4185	0.00
11/03/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	75	59	75	59	0.00
11/03/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	1281	1414	1281	1414	0.00
11/03/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	102	87	102	87	0.00
11/03/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	1933	2051	1933	2051	0.00
11/03/2008	R153 On 06-November-08	9.25	Call	Option on Bond Future	1703	1649	1703	1649	0.00
11/03/2008	R153 On 06-November-08	9.25	Put	Option on Bond Future	1810	1874	1810	1874	0.00
11/03/2008	R153 On 07-August-08	8.25	Call	Option on Bond Future	48	40	48	40	0.00
11/03/2008	R153 On 07-August-08	8.25	Put	Option on Bond Future	2368	2493	2368	2493	0.00
11/03/2008	R157 On 02-May-08			Bond Future	9.0900	9.1640	125.1760	124.7522	10,794.00
11/03/2008	R157 On 07-August-08			Bond Future	9.0200	9.0910	128.5760	128.1627	2,527.00
11/03/2008	R157 On 06-November-08			Bond Future	8.9500	9.0160	125.0294	124.6262	0.00
11/03/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	479	388	479	388	0.00
11/03/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	2590	2923	2590	2923	0.00
11/03/2008	R157 On 07-August-08	9.25	Call	Option on Bond Future	2970	2734	2970	2734	0.00
11/03/2008	R157 On 07-August-08	9.25	Put	Option on Bond Future	1625	1802	1625	1802	500.00
11/03/2008	R157 On 06-November-08	8.75	Call	Option on Bond Future	1513	1354	1513	1354	0.00
11/03/2008	R157 On 06-November-08	8.75	Put	Option on Bond Future	2651	2895	2651	2895	0.00
11/03/2008	R157 On 07-August-08	8.75	Call	Option on Bond Future	1447	1298	1447	1298	500.00
11/03/2008	R157 On 07-August-08	8.75	Put	Option on Bond Future	3064	3329	3064	3329	0.00
11/03/2008	R157 On 07-August-08	8.25	Call	Option on Bond Future	530	460	530	460	500.00
11/03/2008	R157 On 07-August-08	8.25	Put	Option on Bond Future	5206	5549	5206	5549	0.00
11/03/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	278	237	278	237	0.00
11/03/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	6520	6892	6520	6892	0.00
11/03/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	182	141	182	141	0.00
11/03/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	3858	4241	3858	4241	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
11/03/2008	R186 On 02-May-08			Bond Future	8.9700	9.0280	117.6860	117.0935	1,050.00
11/03/2008	R186 On 07-August-08			Bond Future	8.9100	8.9670	115.7417	115.1483	220.00
11/03/2008	R186 On 06-November-08			Bond Future	8.8500	8.9130	118.8115	118.2177	0.00
11/03/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	44	33	44	33	0.00
11/03/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	10296	10878	10296	10878	0.00
11/03/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	330	285	330	285	0.00
11/03/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	12757	13306	12757	13306	0.00
11/03/2008	R186 On 06-November-08	8.50	Call	Option on Bond Future	659	531	659	531	0.00
11/03/2008	R186 On 06-November-08	8.50	Put	Option on Bond Future	4249	4716	4249	4716	0.00
11/03/2008	R196 On 02-May-08			Bond Future	10.6100	10.6330	101.3725	101.3535	0.00
11/03/2008	R196 On 07-August-08			Bond Future	10.1800	10.2150	104.3818	104.3624	0.00
11/03/2008	R196 On 06-November-08			Bond Future	9.8800	9.9230	101.9920	101.9781	0.00
11/03/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	0	0	0	0	0.00
11/03/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	1235	1254	1235	1254	0.00
11/03/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	992	988	992	988	0.00
11/03/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1746	1761	1746	1761	0.00
11/03/2008	R196 On 06-November-08	8.75	Call	Option on Bond Future	1491	1487	1491	1487	0.00
11/03/2008	R196 On 06-November-08	8.75	Put	Option on Bond Future	1825	1836	1825	1836	0.00
11/03/2008	R201 On 02-May-08			Bond Future	9.1000	9.1680	101.5780	101.2397	0.00
11/03/2008	R201 On 07-August-08			Bond Future	8.9900	9.0640	100.0614	99.7309	0.00
11/03/2008	R201 On 06-November-08			Bond Future	8.9000	8.9680	102.7163	102.3937	0.00
11/03/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	136	104	136	104	0.00
11/03/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	3086	3393	3086	3393	0.00
11/03/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	223	189	223	189	0.00
11/03/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	5069	5365	5069	5365	0.00
11/03/2008	R201 On 06-November-08	8.75	Call	Option on Bond Future	1346	1212	1346	1212	0.00
11/03/2008	R201 On 06-November-08	8.75	Put	Option on Bond Future	2032	2220	2032	2220	0.00
11/03/2008	R203 On 02-May-08			Bond Future	9.0900	9.1490	95.9572	95.5980	0.00
11/03/2008	R203 On 07-August-08			Bond Future	9.0100	9.0660	98.7228	98.3676	0.00
11/03/2008	R203 On 06-November-08			Bond Future	8.9400	8.9960	97.1466	96.7955	0.00
11/03/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	17	12	17	12	0.00
11/03/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	5231	5585	5231	5585	0.00
11/03/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	9	7	9	7	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
11/03/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	7857	8210	7857	8210	0.00
11/03/2008	R203 On 06-November-08	8.50	Call	Option on Bond Future	618	533	618	533	0.00
11/03/2008	R203 On 06-November-08	8.50	Put	Option on Bond Future	3220	3486	3220	3486	0.00
11/03/2008	R204 On 02-May-08			Bond Future	9.0900	9.1420	95.6598	95.3409	3,779.00
11/03/2008	R204 On 07-August-08			Bond Future	9.0200	9.0690	94.3513	94.0349	0.00
11/03/2008	R204 On 06-November-08			Bond Future	8.9500	9.0030	96.8575	96.5437	0.00
11/03/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	18	14	18	14	0.00
11/03/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	5613	5928	5613	5928	0.00
11/03/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	3	2	3	2	0.00
11/03/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	8531	8847	8531	8847	0.00
11/03/2008	R204 On 06-November-08	8.50	Call	Option on Bond Future	542	473	542	473	0.00
11/03/2008	R204 On 06-November-08	8.50	Put	Option on Bond Future	3449	3694	3449	3694	0.00
11/03/2008	R206 On 02-May-08			Bond Future	9.1300	9.1860	95.2148	94.9650	0.00
11/03/2008	R206 On 07-August-08			Bond Future	9.0100	9.0740	94.1757	93.9331	0.00
11/03/2008	R206 On 06-November-08			Bond Future	8.9100	8.9660	96.6751	96.4395	610.00
11/03/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	12	8	12	8	0.00
11/03/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	3756	4002	3756	4002	0.00
11/03/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	120	102	120	102	0.00
11/03/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	4340	4564	4340	4564	0.00
11/03/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	391	351	391	351	0.00
11/03/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	4039	4234	4039	4234	0.00
11/03/2008	R207 On 02-May-08			Bond Future	9.0900	9.1560	89.1764	88.7246	0.00
11/03/2008	R207 On 07-August-08			Bond Future	9.0200	9.0890	88.0870	87.6376	0.00
11/03/2008	R207 On 06-November-08			Bond Future	8.9600	9.0280	90.4195	89.9724	0.00
11/03/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	19	13	19	13	0.00
11/03/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	5666	6111	5666	6111	0.00
11/03/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	9	6	9	6	0.00
11/03/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	6916	7362	6916	7362	0.00
11/03/2008	R207 On 06-November-08	8.50	Call	Option on Bond Future	444	357	444	357	0.00
11/03/2008	R207 On 06-November-08	8.50	Put	Option on Bond Future	3445	3806	3445	3806	0.00
11/03/2008	R209 On 02-May-08			Bond Future	8.7800	8.8630	74.4026	73.7619	6,260.00
11/03/2008	R209 On 07-August-08			Bond Future	8.7300	8.8100	76.5462	75.8999	0.00
11/03/2008	R209 On 06-November-08			Bond Future	8.6900	8.7650	75.4055	74.7544	260.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	11	7	11	7	0.00
11/03/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	9196	9832	9196	9832	0.00
11/03/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
11/03/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	8743	9389	8743	9389	0.00
11/03/2008	R209 On 06-November-08	7.75	Call	Option on Bond Future	5	2	5	2	0.00
11/03/2008	R209 On 06-November-08	7.75	Put	Option on Bond Future	8368	9016	8368	9016	0.00
11/03/2008	TRT1 On 02-May-08			Index Future	256.2100	255.4060	256.2140	255.4060	0.00
11/03/2008	TRT1 On 07-August-08			Index Future	263.8300	262.9990	263.8300	262.9990	0.00
11/03/2008	TRT1 On 06-November-08			Index Future	271.1200	270.2660	271.1220	270.2660	400.00
12/03/2008	\$ / R On 17-March-08			Currency Future	7.8300	7.8848	7.8257	7.8848	32,525.00
12/03/2008	\$ / R On 13-June-08			Currency Future	8.0000	8.0589	7.9983	8.0589	29,889.00
12/03/2008	\$ / R On 15-September-08			Currency Future	8.1800	8.2392	8.1783	8.2392	16,521.00
12/03/2008	\$ / R On 12-December-08			Currency Future	8.3600	0.0000	8.3618	0.0000	0.00
12/03/2008	£ / R On 17-March-08			Currency Future	15.7900	15.7725	15.7931	15.7725	2,230.00
12/03/2008	£ / R On 13-June-08			Currency Future	16.0300	16.0075	16.0278	16.0075	2,109.00
12/03/2008	£ / R On 15-September-08			Currency Future	16.2700	16.2488	16.2711	16.2488	596.00
12/03/2008	£ / R On 12-December-08			Currency Future	16.5200	0.0000	16.5231	0.0000	0.00
12/03/2008	€ / R On 17-March-08			Currency Future	12.1000	12.0581	12.1022	12.0581	5,975.00
12/03/2008	€ / R On 13-June-08			Currency Future	12.3200	12.2721	12.3172	12.2721	6,170.00
12/03/2008	€ / R On 15-September-08			Currency Future	12.5400	12.4867	12.5361	12.4867	7,754.00
12/03/2008	€ / R On 12-December-08			Currency Future	12.7700	0.0000	12.7653	0.0000	0.00
12/03/2008	ALBI On 02-May-08			Index Future	256.9500	257.3550	256.9520	257.3550	594.00
12/03/2008	ALBI On 07-August-08			Index Future	264.8900	265.2690	264.8880	265.2690	0.00
12/03/2008	ALBI On 06-November-08			Index Future	272.3500	272.7640	272.3480	272.7640	0.00
12/03/2008	ALBI On 02-May-08	265.00	Call	Index Future	1006	1284	1006	1284	0.00
12/03/2008	ALBI On 02-May-08	265.00	Put	Index Future	81486	77734	81486	77734	0.00
12/03/2008	ALBI On 07-August-08	265.00	Call	Index Future	33094	35151	33094	35151	0.00
12/03/2008	ALBI On 07-August-08	265.00	Put	Index Future	34214	32461	34214	32461	0.00
12/03/2008	ALBI On 06-November-08	265.00	Call	Index Future	89649	92893	89649	92893	0.00
12/03/2008	ALBI On 06-November-08	265.00	Put	Index Future	16169	15253	16169	15253	0.00
12/03/2008	CRD1 On 02-May-08			Index Future	111.2200	111.3250	111.2170	111.3250	0.00
12/03/2008	CRD1 On 07-August-08			Index Future	114.5200	114.6340	114.5240	114.6340	0.00
12/03/2008	CRD1 On 06-November-08			Index Future	117.6900	117.8020	117.6910	117.8020	8.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2008	GOVI On 02-May-08			jGovi	259.1100	259.4870	259.1050	259.4870	19.00
12/03/2008	GOVI On 07-August-08			jGovi	266.5700	266.9625	266.5715	266.9625	142.00
12/03/2008	GOVI On 06-November-08			jGovi	274.0100	274.4125	274.0105	274.4125	60.00
12/03/2008	GOVI On 02-May-08	264.00	Call	jGovi	4062	4838	4062	4838	0.00
12/03/2008	GOVI On 02-May-08	264.00	Put	jGovi	53012	49968	53012	49968	0.00
12/03/2008	GOVI On 07-August-08	274.00	Call	jGovi	9238	10122	9238	10122	0.00
12/03/2008	GOVI On 07-August-08	274.00	Put	jGovi	83523	80497	83523	80497	0.00
12/03/2008	GOVI On 06-November-08	274.00	Call	jGovi	44277	46442	44277	46442	0.00
12/03/2008	GOVI On 06-November-08	274.00	Put	jGovi	44172	42317	44172	42317	0.00
12/03/2008	ILBI On 02-May-08			Index Future	308.4200	308.3680	308.4180	308.3680	0.00
12/03/2008	J153 On 31-August-10			jSwap	10.8200	10.8580	0.0711	0.0720	0.00
12/03/2008	J157 On 15-September-15			jSwap	10.1100	10.1090	0.0482	0.0483	0.00
12/03/2008	J186 On 21-December-26			jSwap	9.5000	9.5400	0.1757	0.1788	0.00
12/03/2008	J201 On 22-December-14			jSwap	10.1400	10.1460	0.1322	0.1323	0.00
12/03/2008	J203 On 15-September-17			jSwap	10.0000	10.0040	0.1623	0.1625	0.00
12/03/2008	J204 On 21-December-18			jSwap	9.9200	9.9290	0.1625	0.1627	0.00
12/03/2008	J207 On 15-January-20			jSwap	9.8600	9.8670	0.1300	0.1305	0.00
12/03/2008	JBAR On 21-December-05			jBar	11.3300	11.3250	11.3250	11.3250	0.00
12/03/2008	JFRA On 05-February-09			jFra	11.0200	11.0220	0.0267	0.0267	0.00
12/03/2008	JFRA On 02-May-08			jFra	11.3700	11.3760	0.0293	0.0293	0.00
12/03/2008	JFRA On 07-May-09			jFra	10.6700	10.7010	0.0259	0.0260	0.00
12/03/2008	JFRA On 07-August-08			jFra	11.3000	11.3380	0.0274	0.0275	0.00
12/03/2008	JFRA On 06-August-09			jFra	10.4100	10.4350	0.0253	0.0254	0.00
12/03/2008	JFRA On 06-November-08			jFra	11.1600	11.2050	0.0271	0.0272	0.00
12/03/2008	JFRA On 05-November-09			jFra	10.1000	10.0990	0.0246	0.0246	0.00
12/03/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20206	20236	20206	20236	0.00
12/03/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	17728	17756	17728	17756	0.00
12/03/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	8984	9068	8984	9068	0.00
12/03/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	6086	6148	6086	6148	0.00
12/03/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	14004	14090	14004	14090	0.00
12/03/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	11448	11452	11448	11452	0.00
12/03/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24105	24164	24105	24164	0.00
12/03/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	23121	23107	23121	23107	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
12/03/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	17251	17340	17251	17340	0.00
12/03/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	15041	15023	15041	15023	0.00
12/03/2008	JN02 On 02-May-08			jNote	10.7700	10.8030	0.1920	0.1925	0.00
12/03/2008	JN02 On 07-August-08			jNote	10.5500	10.6010	0.1870	0.1878	0.00
12/03/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	17566	18047	17566	18047	0.00
12/03/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	2098	2040	2098	2040	0.00
12/03/2008	JN05 On 02-May-08			jNote	10.0400	10.0780	0.3884	0.3894	0.00
12/03/2008	JN05 On 07-August-08			jNote	9.9200	9.9530	0.3839	0.3848	0.00
12/03/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	23711	24924	23711	24924	0.00
12/03/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	973	866	973	866	0.00
12/03/2008	JN10 On 02-May-08			jNote	9.7500	9.7560	0.6134	0.6133	0.00
12/03/2008	JN10 On 07-August-08			jNote	9.6700	9.6760	0.6102	0.6101	0.00
12/03/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	48958	49233	48958	49233	0.00
12/03/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	20	21	20	21	0.00
12/03/2008	JROD On 31-March-08			jRod	10.7200	10.7270	0.0070	0.0070	0.00
12/03/2008	JROD On 30-April-08			jRod	10.9000	10.9070	0.0073	0.0073	0.00
12/03/2008	JROD On 30-May-08			jRod	11.1900	11.1960	0.0080	0.0080	0.00
12/03/2008	JROD On 30-June-08			jRod	11.1100	11.1160	0.0155	0.0155	0.00
12/03/2008	JROD On 31-July-08			jRod	11.2800	11.3010	0.0161	0.0162	0.00
12/03/2008	OTH1 On 02-May-08			Index Future	246.2400	246.7460	246.2360	246.7460	0.00
12/03/2008	OTH1 On 07-August-08			Index Future	253.5600	254.0810	253.5570	254.0810	0.00
12/03/2008	OTH1 On 06-November-08			Index Future	260.5700	261.1030	260.5680	261.1030	12.00
12/03/2008	R153 On 02-May-08			Bond Future	9.5400	9.5630	109.4168	109.3742	10,082.00
12/03/2008	R153 On 07-August-08			Bond Future	9.4300	9.4510	112.3369	112.2988	1,290.00
12/03/2008	R153 On 06-November-08			Bond Future	9.2900	9.3130	108.5707	108.5368	0.00
12/03/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	79	75	79	75	0.00
12/03/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	1242	1281	1242	1281	0.00
12/03/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	105	102	105	102	0.00
12/03/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	1899	1933	1899	1933	0.00
12/03/2008	R153 On 06-November-08	9.25	Call	Option on Bond Future	1717	1703	1717	1703	0.00
12/03/2008	R153 On 06-November-08	9.25	Put	Option on Bond Future	1790	1810	1790	1810	0.00
12/03/2008	R153 On 07-August-08	8.25	Call	Option on Bond Future	50	48	50	48	0.00
12/03/2008	R153 On 07-August-08	8.25	Put	Option on Bond Future	2332	2368	2332	2368	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
12/03/2008	R157 On 02-May-08			Bond Future	9.1100	9.0940	125.0547	125.1760	10,794.00
12/03/2008	R157 On 07-August-08			Bond Future	9.0400	9.0210	128.4577	128.5760	2,527.00
12/03/2008	R157 On 06-November-08			Bond Future	8.9700	8.9460	124.9140	125.0294	0.00
12/03/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	439	479	439	479	0.00
12/03/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	2672	2590	2672	2590	0.00
12/03/2008	R157 On 07-August-08	9.25	Call	Option on Bond Future	2892	2970	2892	2970	0.00
12/03/2008	R157 On 07-August-08	9.25	Put	Option on Bond Future	1665	1625	1665	1625	500.00
12/03/2008	R157 On 06-November-08	8.75	Call	Option on Bond Future	1461	1513	1461	1513	0.00
12/03/2008	R157 On 06-November-08	8.75	Put	Option on Bond Future	2714	2651	2714	2651	0.00
12/03/2008	R157 On 07-August-08	8.75	Call	Option on Bond Future	1394	1447	1394	1447	500.00
12/03/2008	R157 On 07-August-08	8.75	Put	Option on Bond Future	3130	3064	3130	3064	0.00
12/03/2008	R157 On 07-August-08	8.25	Call	Option on Bond Future	503	530	503	530	500.00
12/03/2008	R157 On 07-August-08	8.25	Put	Option on Bond Future	5297	5206	5297	5206	0.00
12/03/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	262	278	262	278	0.00
12/03/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	6622	6520	6622	6520	0.00
12/03/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	162	182	162	182	0.00
12/03/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	3959	3858	3959	3858	2,000.00
12/03/2008	R186 On 02-May-08			Bond Future	9.0000	8.9680	117.3891	117.6860	1,170.00
12/03/2008	R186 On 07-August-08			Bond Future	8.9400	8.9070	115.4444	115.7417	220.00
12/03/2008	R186 On 06-November-08			Bond Future	8.8800	8.8530	118.5140	118.8115	0.00
12/03/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	35	44	35	44	0.00
12/03/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	10584	10296	10584	10296	0.00
12/03/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	300	330	300	330	0.00
12/03/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	13025	12757	13025	12757	0.00
12/03/2008	R186 On 06-November-08	8.50	Call	Option on Bond Future	588	659	588	659	0.00
12/03/2008	R186 On 06-November-08	8.50	Put	Option on Bond Future	4476	4249	4476	4249	0.00
12/03/2008	R196 On 02-May-08			Bond Future	10.6100	10.6080	101.3725	101.3725	0.00
12/03/2008	R196 On 07-August-08			Bond Future	10.1700	10.1780	104.3844	104.3818	0.00
12/03/2008	R196 On 06-November-08			Bond Future	9.8700	9.8760	101.9946	101.9920	0.00
12/03/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	0	0	0	0	0.00
12/03/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	1235	1235	1235	1235	0.00
12/03/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	989	992	989	992	0.00
12/03/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1740	1746	1740	1746	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
12/03/2008	R196 On 06-November-08	8.75	Call	Option on Bond Future	1488	1491	1488	1491	0.00
12/03/2008	R196 On 06-November-08	8.75	Put	Option on Bond Future	1820	1825	1820	1825	0.00
12/03/2008	R201 On 02-May-08			Bond Future	9.1200	9.0980	101.4811	101.5780	0.00
12/03/2008	R201 On 07-August-08			Bond Future	9.0100	8.9940	99.9668	100.0614	0.00
12/03/2008	R201 On 06-November-08			Bond Future	8.9200	8.8980	102.6240	102.7163	0.00
12/03/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	120	136	120	136	0.00
12/03/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	3168	3086	3168	3086	0.00
12/03/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	209	223	209	223	0.00
12/03/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	5150	5069	5150	5069	0.00
12/03/2008	R201 On 06-November-08	8.75	Call	Option on Bond Future	1302	1346	1302	1346	0.00
12/03/2008	R201 On 06-November-08	8.75	Put	Option on Bond Future	2081	2032	2081	2032	0.00
12/03/2008	R203 On 02-May-08			Bond Future	9.1100	9.0890	95.8373	95.9572	0.00
12/03/2008	R203 On 07-August-08			Bond Future	9.0300	9.0060	98.6042	98.7228	0.00
12/03/2008	R203 On 06-November-08			Bond Future	8.9600	8.9360	97.0294	97.1466	0.00
12/03/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	14	17	14	17	0.00
12/03/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	5348	5231	5348	5231	0.00
12/03/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	8	9	8	9	0.00
12/03/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	7975	7857	7975	7857	0.00
12/03/2008	R203 On 06-November-08	8.50	Call	Option on Bond Future	585	618	585	618	0.00
12/03/2008	R203 On 06-November-08	8.50	Put	Option on Bond Future	3304	3220	3304	3220	0.00
12/03/2008	R204 On 02-May-08			Bond Future	9.1100	9.0920	95.5320	95.6598	3,779.00
12/03/2008	R204 On 07-August-08			Bond Future	9.0400	9.0190	94.2246	94.3513	0.00
12/03/2008	R204 On 06-November-08			Bond Future	8.9700	8.9530	96.7318	96.8575	0.00
12/03/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	15	18	15	18	0.00
12/03/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	5737	5613	5737	5613	0.00
12/03/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	3	3	3	3	0.00
12/03/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	8658	8531	8658	8531	0.00
12/03/2008	R204 On 06-November-08	8.50	Call	Option on Bond Future	510	542	510	542	0.00
12/03/2008	R204 On 06-November-08	8.50	Put	Option on Bond Future	3542	3449	3542	3449	0.00
12/03/2008	R206 On 02-May-08			Bond Future	9.1500	9.1260	95.1314	95.2148	0.00
12/03/2008	R206 On 07-August-08			Bond Future	9.0300	9.0140	94.0947	94.1757	0.00
12/03/2008	R206 On 06-November-08			Bond Future	8.9300	8.9060	96.5965	96.6751	610.00
12/03/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	10	12	10	12	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
12/03/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	3837	3756	3837	3756	0.00
12/03/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	111	120	111	120	0.00
12/03/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	4412	4340	4412	4340	0.00
12/03/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	375	391	375	391	0.00
12/03/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	4101	4039	4101	4039	0.00
12/03/2008	R207 On 02-May-08			Bond Future	9.1100	9.0860	89.0470	89.1764	0.00
12/03/2008	R207 On 07-August-08			Bond Future	9.0400	9.0190	87.9583	88.0870	0.00
12/03/2008	R207 On 06-November-08			Bond Future	8.9800	8.9580	90.2915	90.4195	0.00
12/03/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	16	19	16	19	0.00
12/03/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	5792	5666	5792	5666	0.00
12/03/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	8	9	8	9	0.00
12/03/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	7043	6916	7043	6916	0.00
12/03/2008	R207 On 06-November-08	8.50	Call	Option on Bond Future	414	444	414	444	0.00
12/03/2008	R207 On 06-November-08	8.50	Put	Option on Bond Future	3544	3445	3544	3445	0.00
12/03/2008	R209 On 02-May-08			Bond Future	8.8100	8.7830	74.1612	74.4026	6,260.00
12/03/2008	R209 On 07-August-08			Bond Future	8.7600	8.7300	76.3027	76.5462	0.00
12/03/2008	R209 On 06-November-08			Bond Future	8.7200	8.6850	75.1602	75.4055	260.00
12/03/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	8	11	8	11	0.00
12/03/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	9434	9196	9434	9196	0.00
12/03/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
12/03/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	8987	8743	8987	8743	0.00
12/03/2008	R209 On 06-November-08	7.75	Call	Option on Bond Future	4	5	4	5	0.00
12/03/2008	R209 On 06-November-08	7.75	Put	Option on Bond Future	8612	8368	8612	8368	0.00
12/03/2008	TRT1 On 02-May-08			Index Future	255.8300	256.2140	255.8290	256.2140	0.00
12/03/2008	TRT1 On 07-August-08			Index Future	263.4400	263.8300	263.4350	263.8300	0.00
12/03/2008	TRT1 On 06-November-08			Index Future	270.7200	271.1220	270.7190	271.1220	400.00
13/03/2008	\$ / R On 17-March-08			Currency Future	7.9700	7.8257	7.9722	7.8257	18,783.00
13/03/2008	\$ / R On 13-June-08			Currency Future	8.1500	7.9983	8.1500	7.9983	29,840.00
13/03/2008	\$ / R On 15-September-08			Currency Future	8.3400	8.1783	8.3350	8.1783	16,541.00
13/03/2008	\$ / R On 12-December-08			Currency Future	8.5300	8.3618	8.5259	8.3618	0.00
13/03/2008	£ / R On 17-March-08			Currency Future	16.2300	15.7931	16.2308	15.7931	2,180.00
13/03/2008	£ / R On 13-June-08			Currency Future	16.4700	16.0278	16.4712	16.0278	2,089.00
13/03/2008	£ / R On 15-September-08			Currency Future	16.7200	16.2711	16.7159	16.2711	583.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2008	£ / R On 12-December-08			Currency Future	16.9800	16.5231	16.9754	16.5231	0.00
13/03/2008	€ / R On 17-March-08			Currency Future	12.4300	12.1022	12.4270	12.1022	5,825.00
13/03/2008	€ / R On 13-June-08			Currency Future	12.6500	12.3172	12.6484	12.3172	6,170.00
13/03/2008	€ / R On 15-September-08			Currency Future	12.8700	12.5361	12.8733	12.5361	7,412.00
13/03/2008	€ / R On 12-December-08			Currency Future	13.1100	12.7653	13.1107	12.7653	0.00
13/03/2008	ALBI On 02-May-08			Index Future	256.0100	256.9520	256.0080	256.9520	594.00
13/03/2008	ALBI On 07-August-08			Index Future	263.9700	264.8880	263.9740	264.8880	0.00
13/03/2008	ALBI On 06-November-08			Index Future	271.4400	272.3480	271.4360	272.3480	0.00
13/03/2008	ALBI On 02-May-08	265.00	Call	Index Future	583	1006	583	1006	0.00
13/03/2008	ALBI On 02-May-08	265.00	Put	Index Future	90503	81486	90503	81486	0.00
13/03/2008	ALBI On 07-August-08	265.00	Call	Index Future	28599	33094	28599	33094	0.00
13/03/2008	ALBI On 07-August-08	265.00	Put	Index Future	38859	34214	38859	34214	0.00
13/03/2008	ALBI On 06-November-08	265.00	Call	Index Future	82791	89649	82791	89649	0.00
13/03/2008	ALBI On 06-November-08	265.00	Put	Index Future	18431	16169	18431	16169	0.00
13/03/2008	CRD1 On 02-May-08			Index Future	110.9700	111.2170	110.9690	111.2170	0.00
13/03/2008	CRD1 On 07-August-08			Index Future	114.2700	114.5240	114.2680	114.5240	0.00
13/03/2008	CRD1 On 06-November-08			Index Future	117.4300	117.6910	117.4280	117.6910	8.00
13/03/2008	GOVI On 02-May-08			jGovi	258.2900	259.1050	258.2860	259.1050	19.00
13/03/2008	GOVI On 07-August-08			jGovi	265.7300	266.5715	265.7290	266.5715	142.00
13/03/2008	GOVI On 06-November-08			jGovi	273.1400	274.0105	273.1445	274.0105	60.00
13/03/2008	GOVI On 02-May-08	264.00	Call	jGovi	2810	4062	2810	4062	0.00
13/03/2008	GOVI On 02-May-08	264.00	Put	jGovi	59950	53012	59950	53012	0.00
13/03/2008	GOVI On 07-August-08	274.00	Call	jGovi	7607	9238	7607	9238	0.00
13/03/2008	GOVI On 07-August-08	274.00	Put	jGovi	90317	83523	90317	83523	0.00
13/03/2008	GOVI On 06-November-08	274.00	Call	jGovi	39917	44277	39917	44277	0.00
13/03/2008	GOVI On 06-November-08	274.00	Put	jGovi	48472	44172	48472	44172	0.00
13/03/2008	ILBI On 02-May-08			Index Future	308.4300	308.4180	308.4340	308.4180	0.00
13/03/2008	J153 On 31-August-10			jSwap	10.8800	10.8150	0.0725	0.0711	0.00
13/03/2008	J157 On 15-September-15			jSwap	10.1500	10.1060	0.0504	0.0482	0.00
13/03/2008	J186 On 21-December-26			jSwap	9.5700	9.5010	0.1811	0.1757	0.00
13/03/2008	J201 On 22-December-14			jSwap	10.1800	10.1430	0.1341	0.1322	0.00
13/03/2008	J203 On 15-September-17			jSwap	10.0500	9.9990	0.1650	0.1623	0.00
13/03/2008	J204 On 21-December-18			jSwap	9.9800	9.9230	0.1657	0.1625	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
13/03/2008	J207 On 15-January-20			jSwap	9.9200	9.8580	0.1337	0.1300	0.00
13/03/2008	JBAR On 21-December-05			jBar	11.3300	11.3250	11.3250	11.3250	0.00
13/03/2008	JFRA On 05-February-09			jFra	11.0300	11.0210	0.0268	0.0267	0.00
13/03/2008	JFRA On 02-May-08			jFra	11.3700	11.3650	0.0293	0.0293	0.00
13/03/2008	JFRA On 07-May-09			jFra	10.7500	10.6660	0.0261	0.0259	0.00
13/03/2008	JFRA On 07-August-08			jFra	11.3400	11.3040	0.0275	0.0274	0.00
13/03/2008	JFRA On 06-August-09			jFra	10.5000	10.4050	0.0255	0.0253	0.00
13/03/2008	JFRA On 06-November-08			jFra	11.2100	11.1610	0.0272	0.0271	0.00
13/03/2008	JFRA On 05-November-09			jFra	10.1600	10.1020	0.0247	0.0246	0.00
13/03/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20192	20206	20192	20206	0.00
13/03/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	17686	17728	17686	17728	0.00
13/03/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	8916	8984	8916	8984	0.00
13/03/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	6010	6086	6010	6086	0.00
13/03/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	14012	14004	14012	14004	0.00
13/03/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	11359	11448	11359	11448	0.00
13/03/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24192	24105	24192	24105	0.00
13/03/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	22987	23121	22987	23121	0.00
13/03/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	17282	17251	17282	17251	0.00
13/03/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	14947	15041	14947	15041	0.00
13/03/2008	JN02 On 02-May-08			jNote	10.8300	10.7720	0.1930	0.1920	0.00
13/03/2008	JN02 On 07-August-08			jNote	10.6300	10.5520	0.1883	0.1870	0.00
13/03/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	18305	17566	18305	17566	0.00
13/03/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	1856	2098	1856	2098	0.00
13/03/2008	JN05 On 02-May-08			jNote	10.1200	10.0430	0.3906	0.3884	0.00
13/03/2008	JN05 On 07-August-08			jNote	10.0000	9.9210	0.3864	0.3839	0.00
13/03/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	26219	23711	26219	23711	0.00
13/03/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	672	973	672	973	0.00
13/03/2008	JN10 On 02-May-08			jNote	9.8000	9.7510	0.6151	0.6134	0.00
13/03/2008	JN10 On 07-August-08			jNote	9.7300	9.6710	0.6120	0.6102	0.00
13/03/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	52138	48958	52138	48958	0.00
13/03/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	10	20	10	20	0.00
13/03/2008	JROD On 31-March-08			jRod	10.7200	10.7240	0.0070	0.0070	0.00
13/03/2008	JROD On 30-April-08			jRod	10.9000	10.9020	0.0073	0.0073	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
13/03/2008	JROD On 30-May-08			jRod	11.1800	11.1880	0.0080	0.0080	0.00
13/03/2008	JROD On 30-June-08			jRod	11.1000	11.1060	0.0154	0.0155	0.00
13/03/2008	JROD On 31-July-08			jRod	11.2700	11.2780	0.0161	0.0161	0.00
13/03/2008	OTH1 On 02-May-08			Index Future	245.0500	246.2360	245.0490	246.2360	0.00
13/03/2008	OTH1 On 07-August-08			Index Future	252.3400	253.5570	252.3350	253.5570	0.00
13/03/2008	OTH1 On 06-November-08			Index Future	259.3100	260.5680	259.3130	260.5680	12.00
13/03/2008	R153 On 02-May-08			Bond Future	9.6000	9.5430	109.2892	109.4168	10,082.00
13/03/2008	R153 On 07-August-08			Bond Future	9.4900	9.4310	112.2227	112.3369	1,290.00
13/03/2008	R153 On 06-November-08			Bond Future	9.3500	9.2930	108.4692	108.5707	0.00
13/03/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	60	79	60	79	0.00
13/03/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	1351	1242	1351	1242	0.00
13/03/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	90	105	90	105	0.00
13/03/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	1998	1899	1998	1899	0.00
13/03/2008	R153 On 06-November-08	9.25	Call	Option on Bond Future	1663	1717	1663	1717	0.00
13/03/2008	R153 On 06-November-08	9.25	Put	Option on Bond Future	1837	1790	1837	1790	0.00
13/03/2008	R153 On 07-August-08	8.25	Call	Option on Bond Future	41	50	41	50	0.00
13/03/2008	R153 On 07-August-08	8.25	Put	Option on Bond Future	2438	2332	2438	2332	0.00
13/03/2008	R157 On 02-May-08			Bond Future	9.1700	9.1140	124.6918	125.0547	10,794.00
13/03/2008	R157 On 07-August-08			Bond Future	9.1000	9.0410	128.1038	128.4577	2,527.00
13/03/2008	R157 On 06-November-08			Bond Future	9.0300	8.9660	124.5688	124.9140	0.00
13/03/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	349	439	349	439	0.00
13/03/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	2945	2672	2945	2672	0.00
13/03/2008	R157 On 07-August-08	9.25	Call	Option on Bond Future	2678	2892	2678	2892	0.00
13/03/2008	R157 On 07-August-08	9.25	Put	Option on Bond Future	1805	1665	1805	1665	500.00
13/03/2008	R157 On 06-November-08	8.75	Call	Option on Bond Future	1320	1461	1320	1461	0.00
13/03/2008	R157 On 06-November-08	8.75	Put	Option on Bond Future	2918	2714	2918	2714	0.00
13/03/2008	R157 On 07-August-08	8.75	Call	Option on Bond Future	1257	1394	1257	1394	500.00
13/03/2008	R157 On 07-August-08	8.75	Put	Option on Bond Future	3346	3130	3346	3130	0.00
13/03/2008	R157 On 07-August-08	8.25	Call	Option on Bond Future	437	503	437	503	500.00
13/03/2008	R157 On 07-August-08	8.25	Put	Option on Bond Future	5585	5297	5585	5297	0.00
13/03/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	222	262	222	262	0.00
13/03/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	6936	6622	6936	6622	0.00
13/03/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	121	162	121	162	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
13/03/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	4281	3959	4281	3959	2,000.00
13/03/2008	R186 On 02-May-08			Bond Future	9.0700	8.9980	116.7011	117.3891	1,170.00
13/03/2008	R186 On 07-August-08			Bond Future	9.0100	8.9370	114.7553	115.4444	220.00
13/03/2008	R186 On 06-November-08			Bond Future	8.9500	8.8830	117.8244	118.5140	0.00
13/03/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	22	35	22	35	0.00
13/03/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	11259	10584	11259	10584	0.00
13/03/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	245	300	245	300	0.00
13/03/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	13659	13025	13659	13025	0.00
13/03/2008	R186 On 06-November-08	8.50	Call	Option on Bond Future	449	588	449	588	0.00
13/03/2008	R186 On 06-November-08	8.50	Put	Option on Bond Future	5027	4476	5027	4476	0.00
13/03/2008	R196 On 02-May-08			Bond Future	10.6400	10.6080	101.3474	101.3725	0.00
13/03/2008	R196 On 07-August-08			Bond Future	10.2200	10.1730	104.3603	104.3844	0.00
13/03/2008	R196 On 06-November-08			Bond Future	9.9200	9.8670	101.9778	101.9946	0.00
13/03/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	0	0	0	0	0.00
13/03/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	1260	1235	1260	1235	0.00
13/03/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	974	989	974	989	0.00
13/03/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1749	1740	1749	1740	0.00
13/03/2008	R196 On 06-November-08	8.75	Call	Option on Bond Future	1477	1488	1477	1488	0.00
13/03/2008	R196 On 06-November-08	8.75	Put	Option on Bond Future	1825	1820	1825	1820	0.00
13/03/2008	R201 On 02-May-08			Bond Future	9.1800	9.1180	101.1915	101.4811	0.00
13/03/2008	R201 On 07-August-08			Bond Future	9.0700	9.0140	99.6839	99.9668	0.00
13/03/2008	R201 On 06-November-08			Bond Future	8.9800	8.9180	102.3477	102.6240	0.00
13/03/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	89	120	89	120	0.00
13/03/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	3426	3168	3426	3168	0.00
13/03/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	177	209	177	209	0.00
13/03/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	5401	5150	5401	5150	0.00
13/03/2008	R201 On 06-November-08	8.75	Call	Option on Bond Future	1183	1302	1183	1302	0.00
13/03/2008	R201 On 06-November-08	8.75	Put	Option on Bond Future	2238	2081	2238	2081	0.00
13/03/2008	R203 On 02-May-08			Bond Future	9.1700	9.1090	95.4787	95.8373	0.00
13/03/2008	R203 On 07-August-08			Bond Future	9.0900	9.0260	98.2496	98.6042	0.00
13/03/2008	R203 On 06-November-08			Bond Future	9.0200	8.9560	96.6789	97.0294	0.00
13/03/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	8	14	8	14	0.00
13/03/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	5701	5348	5701	5348	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
13/03/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	5	8	5	8	0.00
13/03/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	8327	7975	8327	7975	0.00
13/03/2008	R203 On 06-November-08	8.50	Call	Option on Bond Future	499	585	499	585	0.00
13/03/2008	R203 On 06-November-08	8.50	Put	Option on Bond Future	3568	3304	3568	3304	0.00
13/03/2008	R204 On 02-May-08			Bond Future	9.1700	9.1120	95.1504	95.5320	3,779.00
13/03/2008	R204 On 07-August-08			Bond Future	9.1000	9.0390	93.8458	94.2246	0.00
13/03/2008	R204 On 06-November-08			Bond Future	9.0300	8.9730	96.3561	96.7318	0.00
13/03/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	9	15	9	15	0.00
13/03/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	6113	5737	6113	5737	0.00
13/03/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	2	3	2	3	0.00
13/03/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	9035	8658	9035	8658	0.00
13/03/2008	R204 On 06-November-08	8.50	Call	Option on Bond Future	427	510	427	510	0.00
13/03/2008	R204 On 06-November-08	8.50	Put	Option on Bond Future	3835	3542	3835	3542	0.00
13/03/2008	R206 On 02-May-08			Bond Future	9.2100	9.1460	94.8819	95.1314	0.00
13/03/2008	R206 On 07-August-08			Bond Future	9.0900	9.0340	93.8523	94.0947	0.00
13/03/2008	R206 On 06-November-08			Bond Future	8.9900	8.9260	96.3611	96.5965	610.00
13/03/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	6	10	6	10	0.00
13/03/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	4083	3837	4083	3837	0.00
13/03/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	91	111	91	111	0.00
13/03/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	4635	4412	4635	4412	0.00
13/03/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	332	375	332	375	0.00
13/03/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	4294	4101	4294	4101	0.00
13/03/2008	R207 On 02-May-08			Bond Future	9.1700	9.1060	88.6604	89.0470	0.00
13/03/2008	R207 On 07-August-08			Bond Future	9.1000	9.0390	87.5736	87.9583	0.00
13/03/2008	R207 On 06-November-08			Bond Future	9.0400	8.9780	89.9087	90.2915	0.00
13/03/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	9	16	9	16	0.00
13/03/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	6172	5792	6172	5792	0.00
13/03/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	5	8	5	8	0.00
13/03/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	7425	7043	7425	7043	0.00
13/03/2008	R207 On 06-November-08	8.50	Call	Option on Bond Future	339	414	339	414	0.00
13/03/2008	R207 On 06-November-08	8.50	Put	Option on Bond Future	3852	3544	3852	3544	0.00
13/03/2008	R209 On 02-May-08			Bond Future	8.8900	8.8130	73.5240	74.1612	6,260.00
13/03/2008	R209 On 07-August-08			Bond Future	8.8400	8.7600	75.6599	76.3027	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
13/03/2008	R209 On 06-November-08			Bond Future	8.8000	8.7150	74.5127	75.1602	260.00
13/03/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	4	8	4	8	0.00
13/03/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	10068	9434	10068	9434	0.00
13/03/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
13/03/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	9629	8987	9629	8987	0.00
13/03/2008	R209 On 06-November-08	7.75	Call	Option on Bond Future	2	4	2	4	0.00
13/03/2008	R209 On 06-November-08	7.75	Put	Option on Bond Future	9257	8612	9257	8612	0.00
13/03/2008	TRT1 On 02-May-08			Index Future	255.0100	255.8290	255.0080	255.8290	0.00
13/03/2008	TRT1 On 07-August-08			Index Future	262.5900	263.4350	262.5900	263.4350	0.00
13/03/2008	TRT1 On 06-November-08			Index Future	269.8500	270.7190	269.8520	270.7190	400.00
14/03/2008	\$ / R On 17-March-08			Currency Future	7.9300	7.9722	7.9304	7.9722	17,710.00
14/03/2008	\$ / R On 13-June-08			Currency Future	8.1100	8.1500	8.1071	8.1500	31,513.00
14/03/2008	\$ / R On 15-September-08			Currency Future	8.2900	8.3350	8.2933	8.3350	16,541.00
14/03/2008	\$ / R On 12-December-08			Currency Future	8.4800	8.5259	8.4843	8.5259	0.00
14/03/2008	£ / R On 17-March-08			Currency Future	16.1600	16.2308	16.1578	16.2308	2,040.00
14/03/2008	£ / R On 13-June-08			Currency Future	16.3900	16.4712	16.3919	16.4712	2,239.00
14/03/2008	£ / R On 15-September-08			Currency Future	16.6300	16.7159	16.6318	16.7159	583.00
14/03/2008	£ / R On 12-December-08			Currency Future	16.8900	16.9754	16.8859	16.9754	0.00
14/03/2008	€ / R On 17-March-08			Currency Future	12.4100	12.4270	12.4090	12.4270	4,825.00
14/03/2008	€ / R On 13-June-08			Currency Future	12.6300	12.6484	12.6259	12.6484	9,180.00
14/03/2008	€ / R On 15-September-08			Currency Future	12.8500	12.8733	12.8499	12.8733	7,412.00
14/03/2008	€ / R On 12-December-08			Currency Future	13.0800	13.1107	13.0822	13.1107	0.00
14/03/2008	ALBI On 02-May-08			Index Future	256.2500	256.0080	256.2540	256.0080	594.00
14/03/2008	ALBI On 07-August-08			Index Future	264.1600	263.9740	264.1630	263.9740	0.00
14/03/2008	ALBI On 06-November-08			Index Future	271.6200	271.4360	271.6210	271.4360	0.00
14/03/2008	ALBI On 02-May-08	265.00	Call	Index Future	629	583	629	583	0.00
14/03/2008	ALBI On 02-May-08	265.00	Put	Index Future	88089	90503	88089	90503	0.00
14/03/2008	ALBI On 07-August-08	265.00	Call	Index Future	29359	28599	29359	28599	0.00
14/03/2008	ALBI On 07-August-08	265.00	Put	Index Future	37729	38859	37729	38859	0.00
14/03/2008	ALBI On 06-November-08	265.00	Call	Index Future	84073	82791	84073	82791	0.00
14/03/2008	ALBI On 06-November-08	265.00	Put	Index Future	17863	18431	17863	18431	0.00
14/03/2008	CRD1 On 02-May-08			Index Future	111.0200	110.9690	111.0200	110.9690	0.00
14/03/2008	CRD1 On 07-August-08			Index Future	114.3200	114.2680	114.3210	114.2680	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
14/03/2008	CRD1 On 06-November-08			Index Future	117.4800	117.4280	117.4830	117.4280	8.00
14/03/2008	GOVI On 02-May-08			jGovi	258.4600	258.2860	258.4555	258.2860	19.00
14/03/2008	GOVI On 07-August-08			jGovi	265.9000	265.7290	265.9045	265.7290	142.00
14/03/2008	GOVI On 06-November-08			jGovi	273.3300	273.1445	273.3255	273.1445	60.00
14/03/2008	GOVI On 02-May-08	264.00	Call	jGovi	2921	2810	2921	2810	0.00
14/03/2008	GOVI On 02-May-08	264.00	Put	jGovi	58366	59950	58366	59950	0.00
14/03/2008	GOVI On 07-August-08	274.00	Call	jGovi	7838	7607	7838	7607	0.00
14/03/2008	GOVI On 07-August-08	274.00	Put	jGovi	88793	90317	88793	90317	0.00
14/03/2008	GOVI On 06-November-08	274.00	Call	jGovi	40694	39917	40694	39917	0.00
14/03/2008	GOVI On 06-November-08	274.00	Put	jGovi	47439	48472	47439	48472	0.00
14/03/2008	ILBI On 02-May-08			Index Future	309.2700	308.4340	309.2740	308.4340	0.00
14/03/2008	J153 On 31-August-10			jSwap	10.8600	10.8810	0.0722	0.0725	0.00
14/03/2008	J157 On 15-September-15			jSwap	10.1300	10.1460	0.0495	0.0504	0.00
14/03/2008	J186 On 21-December-26			jSwap	9.5700	9.5700	0.1809	0.1811	0.00
14/03/2008	J201 On 22-December-14			jSwap	10.1700	10.1840	0.1335	0.1341	0.00
14/03/2008	J203 On 15-September-17			jSwap	10.0300	10.0450	0.1643	0.1650	0.00
14/03/2008	J204 On 21-December-18			jSwap	9.9600	9.9760	0.1648	0.1657	0.00
14/03/2008	J207 On 15-January-20			jSwap	9.9000	9.9160	0.1328	0.1337	0.00
14/03/2008	JBAR On 21-December-05			jBar	11.3300	11.3250	11.3250	11.3250	0.00
14/03/2008	JFRA On 05-February-09			jFra	11.0300	11.0330	0.0268	0.0268	0.00
14/03/2008	JFRA On 02-May-08			jFra	11.3600	11.3680	0.0293	0.0293	0.00
14/03/2008	JFRA On 07-May-09			jFra	10.7600	10.7480	0.0261	0.0261	0.00
14/03/2008	JFRA On 07-August-08			jFra	11.3300	11.3440	0.0275	0.0275	0.00
14/03/2008	JFRA On 06-August-09			jFra	10.4800	10.4960	0.0255	0.0255	0.00
14/03/2008	JFRA On 06-November-08			jFra	11.2000	11.2130	0.0272	0.0272	0.00
14/03/2008	JFRA On 05-November-09			jFra	10.1600	10.1550	0.0247	0.0247	0.00
14/03/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20163	20192	20163	20192	0.00
14/03/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	17657	17686	17657	17686	0.00
14/03/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	8835	8916	8835	8916	0.00
14/03/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	5943	6010	5943	6010	0.00
14/03/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	13955	14012	13955	14012	0.00
14/03/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	11329	11359	11329	11359	0.00
14/03/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24150	24192	24150	24192	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
14/03/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	22982	22987	22982	22987	0.00
14/03/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	17233	17282	17233	17282	0.00
14/03/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	14927	14947	14927	14947	0.00
14/03/2008	JN02 On 02-May-08			jNote	10.8200	10.8280	0.1928	0.1930	0.00
14/03/2008	JN02 On 07-August-08			jNote	10.6100	10.6300	0.1880	0.1883	0.00
14/03/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	18127	18305	18127	18305	0.00
14/03/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	1836	1856	1836	1856	0.00
14/03/2008	JN05 On 02-May-08			jNote	10.1000	10.1170	0.3903	0.3906	0.00
14/03/2008	JN05 On 07-August-08			jNote	9.9900	10.0030	0.3860	0.3864	0.00
14/03/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	25739	26219	25739	26219	0.00
14/03/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	685	672	685	672	0.00
14/03/2008	JN10 On 02-May-08			jNote	9.7900	9.8040	0.6146	0.6151	0.00
14/03/2008	JN10 On 07-August-08			jNote	9.7100	9.7260	0.6114	0.6120	0.00
14/03/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	51291	52138	51291	52138	0.00
14/03/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	11	10	11	10	0.00
14/03/2008	JROD On 31-March-08			jRod	10.7200	10.7210	0.0076	0.0070	0.00
14/03/2008	JROD On 30-April-08			jRod	10.8800	10.8960	0.0078	0.0073	0.00
14/03/2008	JROD On 30-May-08			jRod	11.1500	11.1790	0.0085	0.0080	0.00
14/03/2008	JROD On 30-June-08			jRod	11.0900	11.0990	0.0159	0.0154	0.00
14/03/2008	JROD On 31-July-08			jRod	11.2600	11.2670	0.0166	0.0161	0.00
14/03/2008	OTH1 On 02-May-08			Index Future	245.2700	245.0490	245.2730	245.0490	0.00
14/03/2008	OTH1 On 07-August-08			Index Future	252.5700	252.3350	252.5660	252.3350	0.00
14/03/2008	OTH1 On 06-November-08			Index Future	259.5500	259.3130	259.5510	259.3130	12.00
14/03/2008	R153 On 02-May-08			Bond Future	9.5800	9.6030	109.3317	109.2892	10,082.00
14/03/2008	R153 On 07-August-08			Bond Future	9.4700	9.4910	112.2608	112.2227	1,290.00
14/03/2008	R153 On 06-November-08			Bond Future	9.3300	9.3530	108.5030	108.4692	0.00
14/03/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	63	60	63	60	0.00
14/03/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	1312	1351	1312	1351	0.00
14/03/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	94	90	94	90	0.00
14/03/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	1963	1998	1963	1998	0.00
14/03/2008	R153 On 06-November-08	9.25	Call	Option on Bond Future	1676	1663	1676	1663	0.00
14/03/2008	R153 On 06-November-08	9.25	Put	Option on Bond Future	1816	1837	1816	1837	0.00
14/03/2008	R153 On 07-August-08	8.25	Call	Option on Bond Future	43	41	43	41	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
14/03/2008	R153 On 07-August-08	8.25	Put	Option on Bond Future	2401	2438	2401	2438	0.00
14/03/2008	R157 On 02-May-08			Bond Future	9.1600	9.1740	124.7522	124.6918	10,794.00
14/03/2008	R157 On 07-August-08			Bond Future	9.0900	9.1010	128.1627	128.1038	2,527.00
14/03/2008	R157 On 06-November-08			Bond Future	9.0200	9.0260	124.6262	124.5688	0.00
14/03/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	353	349	353	349	0.00
14/03/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	2888	2945	2888	2945	0.00
14/03/2008	R157 On 07-August-08	9.25	Call	Option on Bond Future	2704	2678	2704	2678	0.00
14/03/2008	R157 On 07-August-08	9.25	Put	Option on Bond Future	1772	1805	1772	1805	500.00
14/03/2008	R157 On 06-November-08	8.75	Call	Option on Bond Future	1338	1320	1338	1320	0.00
14/03/2008	R157 On 06-November-08	8.75	Put	Option on Bond Future	2879	2918	2879	2918	0.00
14/03/2008	R157 On 07-August-08	8.75	Call	Option on Bond Future	1271	1257	1271	1257	500.00
14/03/2008	R157 On 07-August-08	8.75	Put	Option on Bond Future	3302	3346	3302	3346	0.00
14/03/2008	R157 On 07-August-08	8.25	Call	Option on Bond Future	443	437	443	437	500.00
14/03/2008	R157 On 07-August-08	8.25	Put	Option on Bond Future	5532	5585	5532	5585	0.00
14/03/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	225	222	225	222	0.00
14/03/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	6880	6936	6880	6936	0.00
14/03/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	121	121	121	121	0.00
14/03/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	4221	4281	4221	4281	2,000.00
14/03/2008	R186 On 02-May-08			Bond Future	9.0500	9.0680	116.8970	116.7011	1,170.00
14/03/2008	R186 On 07-August-08			Bond Future	8.9900	9.0070	114.9515	114.7553	220.00
14/03/2008	R186 On 06-November-08			Bond Future	8.9300	8.9530	118.0208	117.8244	0.00
14/03/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	23	22	23	22	0.00
14/03/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	11064	11259	11064	11259	0.00
14/03/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	255	245	255	245	0.00
14/03/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	13472	13659	13472	13659	0.00
14/03/2008	R186 On 06-November-08	8.50	Call	Option on Bond Future	482	449	482	449	0.00
14/03/2008	R186 On 06-November-08	8.50	Put	Option on Bond Future	4863	5027	4863	5027	0.00
14/03/2008	R196 On 02-May-08			Bond Future	10.6500	10.6410	101.3398	101.3474	0.00
14/03/2008	R196 On 07-August-08			Bond Future	10.2300	10.2190	104.3567	104.3603	0.00
14/03/2008	R196 On 06-November-08			Bond Future	9.9200	9.9240	101.9787	101.9778	0.00
14/03/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	0	0	0	0	0.00
14/03/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	1268	1260	1268	1260	0.00
14/03/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	968	974	968	974	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
14/03/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1747	1749	1747	1749	0.00
14/03/2008	R196 On 06-November-08	8.75	Call	Option on Bond Future	1474	1477	1474	1477	0.00
14/03/2008	R196 On 06-November-08	8.75	Put	Option on Bond Future	1821	1825	1821	1825	0.00
14/03/2008	R201 On 02-May-08			Bond Future	9.1700	9.1780	101.2397	101.1915	0.00
14/03/2008	R201 On 07-August-08			Bond Future	9.0600	9.0740	99.7309	99.6839	0.00
14/03/2008	R201 On 06-November-08			Bond Future	8.9700	8.9780	102.3937	102.3477	0.00
14/03/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	89	89	89	89	0.00
14/03/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	3378	3426	3378	3426	0.00
14/03/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	180	177	180	177	0.00
14/03/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	5356	5401	5356	5401	0.00
14/03/2008	R201 On 06-November-08	8.75	Call	Option on Bond Future	1198	1183	1198	1183	0.00
14/03/2008	R201 On 06-November-08	8.75	Put	Option on Bond Future	2207	2238	2207	2238	0.00
14/03/2008	R203 On 02-May-08			Bond Future	9.1600	9.1690	95.5383	95.4787	0.00
14/03/2008	R203 On 07-August-08			Bond Future	9.0800	9.0860	98.3086	98.2496	0.00
14/03/2008	R203 On 06-November-08			Bond Future	9.0100	9.0160	96.7372	96.6789	0.00
14/03/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	8	8	8	8	0.00
14/03/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	5641	5701	5641	5701	0.00
14/03/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	6	5	6	5	0.00
14/03/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	8268	8327	8268	8327	0.00
14/03/2008	R203 On 06-November-08	8.50	Call	Option on Bond Future	509	499	509	499	0.00
14/03/2008	R203 On 06-November-08	8.50	Put	Option on Bond Future	3520	3568	3520	3568	0.00
14/03/2008	R204 On 02-May-08			Bond Future	9.1600	9.1720	95.2138	95.1504	3,779.00
14/03/2008	R204 On 07-August-08			Bond Future	9.0900	9.0990	93.9088	93.8458	0.00
14/03/2008	R204 On 06-November-08			Bond Future	9.0200	9.0330	96.4186	96.3561	0.00
14/03/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	9	9	9	9	0.00
14/03/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	6050	6113	6050	6113	0.00
14/03/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	2	2	2	2	0.00
14/03/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	8972	9035	8972	9035	0.00
14/03/2008	R204 On 06-November-08	8.50	Call	Option on Bond Future	437	427	437	427	0.00
14/03/2008	R204 On 06-November-08	8.50	Put	Option on Bond Future	3783	3835	3783	3835	0.00
14/03/2008	R206 On 02-May-08			Bond Future	9.2000	9.2060	94.9234	94.8819	0.00
14/03/2008	R206 On 07-August-08			Bond Future	9.0800	9.0940	93.8927	93.8523	0.00
14/03/2008	R206 On 06-November-08			Bond Future	8.9800	8.9860	96.4003	96.3611	610.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	6	6	6	6	0.00
14/03/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	4041	4083	4041	4083	0.00
14/03/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	93	91	93	91	0.00
14/03/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	4596	4635	4596	4635	0.00
14/03/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	336	332	336	332	0.00
14/03/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	4259	4294	4259	4294	0.00
14/03/2008	R207 On 02-May-08			Bond Future	9.1600	9.1660	88.7246	88.6604	0.00
14/03/2008	R207 On 07-August-08			Bond Future	9.0900	9.0990	87.6376	87.5736	0.00
14/03/2008	R207 On 06-November-08			Bond Future	9.0300	9.0380	89.9724	89.9087	0.00
14/03/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	9	9	9	9	0.00
14/03/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	6108	6172	6108	6172	0.00
14/03/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	5	5	5	5	0.00
14/03/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	7361	7425	7361	7425	0.00
14/03/2008	R207 On 06-November-08	8.50	Call	Option on Bond Future	349	339	349	339	0.00
14/03/2008	R207 On 06-November-08	8.50	Put	Option on Bond Future	3798	3852	3798	3852	0.00
14/03/2008	R209 On 02-May-08			Bond Future	8.8700	8.8930	73.6824	73.5240	6,260.00
14/03/2008	R209 On 07-August-08			Bond Future	8.8200	8.8400	75.8197	75.6599	0.00
14/03/2008	R209 On 06-November-08			Bond Future	8.7800	8.7950	74.6737	74.5127	260.00
14/03/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	4	4	4	4	0.00
14/03/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	9909	10068	9909	10068	0.00
14/03/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
14/03/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	9469	9629	9469	9629	0.00
14/03/2008	R209 On 06-November-08	7.75	Call	Option on Bond Future	2	2	2	2	0.00
14/03/2008	R209 On 06-November-08	7.75	Put	Option on Bond Future	9097	9257	9097	9257	0.00
14/03/2008	TRT1 On 02-May-08			Index Future	255.1800	255.0080	255.1760	255.0080	0.00
14/03/2008	TRT1 On 07-August-08			Index Future	262.7600	262.5900	262.7630	262.5900	0.00
14/03/2008	TRT1 On 06-November-08			Index Future	270.0300	269.8520	270.0310	269.8520	400.00
17/03/2008	\$ / R On 17-March-08			Currency Future	8.1500	7.9304	8.1471	7.9304	0.00
17/03/2008	\$ / R On 13-June-08			Currency Future	8.3200	8.1071	8.3224	8.1071	30,983.00
17/03/2008	\$ / R On 15-September-08			Currency Future	8.5200	8.2933	8.5196	8.2933	16,356.00
17/03/2008	\$ / R On 12-December-08			Currency Future	8.7200	8.4843	8.7220	8.4843	3,000.00
17/03/2008	£ / R On 17-March-08			Currency Future	16.3600	16.1578	16.3561	16.1578	0.00
17/03/2008	£ / R On 13-June-08			Currency Future	16.5700	16.3919	16.5745	16.3919	2,339.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2008	£ / R On 15-September-08			Currency Future	16.8200	16.6318	16.8238	16.6318	583.00
17/03/2008	£ / R On 12-December-08			Currency Future	17.0900	16.8859	17.0921	16.8859	0.00
17/03/2008	€ / R On 17-March-08			Currency Future	12.8400	12.4090	12.8444	12.4090	0.00
17/03/2008	€ / R On 13-June-08			Currency Future	13.0600	12.6259	13.0566	12.6259	7,290.00
17/03/2008	€ / R On 15-September-08			Currency Future	13.2900	12.8499	13.2920	12.8499	7,412.00
17/03/2008	€ / R On 12-December-08			Currency Future	13.5400	13.0822	13.5418	13.0822	1,000.00
17/03/2008	ALBI On 02-May-08			Index Future	255.3800	256.2540	255.3825	256.2540	594.00
17/03/2008	ALBI On 07-August-08			Index Future	263.2300	264.1630	263.2300	264.1630	0.00
17/03/2008	ALBI On 06-November-08			Index Future	270.6900	271.6210	270.6890	271.6210	0.00
17/03/2008	ALBI On 02-May-08	265.00	Call	Index Future	313	629	313	629	0.00
17/03/2008	ALBI On 02-May-08	265.00	Put	Index Future	96488	88089	96488	88089	0.00
17/03/2008	ALBI On 07-August-08	265.00	Call	Index Future	24877	29359	24877	29359	0.00
17/03/2008	ALBI On 07-August-08	265.00	Put	Index Future	42577	37729	42577	37729	0.00
17/03/2008	ALBI On 06-November-08	265.00	Call	Index Future	77103	84073	77103	84073	0.00
17/03/2008	ALBI On 06-November-08	265.00	Put	Index Future	20213	17863	20213	17863	0.00
17/03/2008	CRD1 On 02-May-08			Index Future	110.7700	111.0200	110.7720	111.0200	0.00
17/03/2008	CRD1 On 07-August-08			Index Future	114.0700	114.3210	114.0660	114.3210	0.00
17/03/2008	CRD1 On 06-November-08			Index Future	117.2200	117.4830	117.2210	117.4830	8.00
17/03/2008	GOVI On 02-May-08			jGovi	257.6200	258.4555	257.6170	258.4555	19.00
17/03/2008	GOVI On 07-August-08			jGovi	265.0400	265.9045	265.0430	265.9045	142.00
17/03/2008	GOVI On 06-November-08			jGovi	272.4400	273.3255	272.4395	273.3255	60.00
17/03/2008	GOVI On 02-May-08	264.00	Call	jGovi	1778	2921	1778	2921	0.00
17/03/2008	GOVI On 02-May-08	264.00	Put	jGovi	65608	58366	65608	58366	0.00
17/03/2008	GOVI On 07-August-08	274.00	Call	jGovi	6235	7838	6235	7838	0.00
17/03/2008	GOVI On 07-August-08	274.00	Put	jGovi	95805	88793	95805	88793	0.00
17/03/2008	GOVI On 06-November-08	274.00	Call	jGovi	36275	40694	36275	40694	0.00
17/03/2008	GOVI On 06-November-08	274.00	Put	jGovi	51880	47439	51880	47439	0.00
17/03/2008	ILBI On 02-May-08			Index Future	309.5600	309.2740	309.5610	309.2740	0.00
17/03/2008	J153 On 31-August-10			jSwap	10.9200	10.8640	0.0734	0.0722	0.00
17/03/2008	J157 On 15-September-15			jSwap	10.1600	10.1300	0.0468	0.0495	0.00
17/03/2008	J186 On 21-December-26			jSwap	9.6900	9.5660	0.1904	0.1809	0.00
17/03/2008	J201 On 22-December-14			jSwap	10.2700	10.1690	0.1383	0.1335	0.00
17/03/2008	J203 On 15-September-17			jSwap	10.1000	10.0320	0.1551	0.1643	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
17/03/2008	J204 On 21-December-18			jSwap	10.1000	9.9610	0.1732	0.1648	0.00
17/03/2008	J207 On 15-January-20			jSwap	10.0300	9.9000	0.1413	0.1328	0.00
17/03/2008	JBAR On 21-December-05			jBar	11.3300	11.3250	11.3250	11.3250	0.00
17/03/2008	JFRA On 05-February-09			jFra	11.1200	11.0330	0.0270	0.0268	0.00
17/03/2008	JFRA On 02-May-08			jFra	11.3600	11.3630	0.0293	0.0293	0.00
17/03/2008	JFRA On 07-May-09			jFra	10.8500	10.7590	0.0263	0.0261	0.00
17/03/2008	JFRA On 07-August-08			jFra	11.3700	11.3330	0.0276	0.0275	0.00
17/03/2008	JFRA On 06-August-09			jFra	10.5300	10.4810	0.0256	0.0255	0.00
17/03/2008	JFRA On 06-November-08			jFra	11.2800	11.2010	0.0273	0.0272	0.00
17/03/2008	JFRA On 05-November-09			jFra	10.2300	10.1620	0.0249	0.0247	0.00
17/03/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20184	20163	20184	20163	0.00
17/03/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	17469	17657	17469	17657	0.00
17/03/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	8616	8835	8616	8835	0.00
17/03/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	5715	5943	5715	5943	0.00
17/03/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	13875	13955	13875	13955	0.00
17/03/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	11155	11329	11155	11329	0.00
17/03/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24141	24150	24141	24150	0.00
17/03/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	22851	22982	22851	22982	0.00
17/03/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	17228	17233	17228	17233	0.00
17/03/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	14735	14927	14735	14927	0.00
17/03/2008	JN02 On 02-May-08			jNote	10.8800	10.8190	0.1937	0.1928	0.00
17/03/2008	JN02 On 07-August-08			jNote	10.6800	10.6110	0.1890	0.1880	0.00
17/03/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	18809	18127	18809	18127	0.00
17/03/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	1514	1836	1514	1836	0.00
17/03/2008	JN05 On 02-May-08			jNote	10.2000	10.1040	0.3933	0.3903	0.00
17/03/2008	JN05 On 07-August-08			jNote	10.0900	9.9900	0.3892	0.3860	0.00
17/03/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	29109	25739	29109	25739	0.00
17/03/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	367	685	367	685	0.00
17/03/2008	JN10 On 02-May-08			jNote	9.9300	9.7900	0.6203	0.6146	0.00
17/03/2008	JN10 On 07-August-08			jNote	9.8600	9.7120	0.6174	0.6114	0.00
17/03/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	59710	51291	59710	51291	0.00
17/03/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	1	11	1	11	0.00
17/03/2008	JROD On 31-March-08			jRod	10.7100	10.7160	0.0070	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
17/03/2008	JROD On 30-April-08			jRod	10.8600	10.8780	0.0072	0.0078	0.00
17/03/2008	JROD On 30-May-08			jRod	11.1400	11.1520	0.0079	0.0085	0.00
17/03/2008	JROD On 30-June-08			jRod	11.0800	11.0850	0.0153	0.0159	0.00
17/03/2008	JROD On 31-July-08			jRod	11.2500	11.2560	0.0160	0.0166	0.00
17/03/2008	OTH1 On 02-May-08			Index Future	244.2100	245.2730	244.2100	245.2730	0.00
17/03/2008	OTH1 On 07-August-08			Index Future	251.4700	252.5660	251.4710	252.5660	0.00
17/03/2008	OTH1 On 06-November-08			Index Future	258.4300	259.5510	258.4270	259.5510	12.00
17/03/2008	R153 On 02-May-08			Bond Future	9.6200	9.5830	109.2467	109.3317	10,082.00
17/03/2008	R153 On 07-August-08			Bond Future	9.5100	9.4710	112.1846	112.2608	1,290.00
17/03/2008	R153 On 06-November-08			Bond Future	9.3700	9.3330	108.4354	108.5030	0.00
17/03/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	47	63	47	63	0.00
17/03/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	1381	1312	1381	1312	0.00
17/03/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	82	94	82	94	0.00
17/03/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	2027	1963	2027	1963	0.00
17/03/2008	R153 On 06-November-08	9.25	Call	Option on Bond Future	1631	1676	1631	1676	0.00
17/03/2008	R153 On 06-November-08	9.25	Put	Option on Bond Future	1839	1816	1839	1816	0.00
17/03/2008	R153 On 07-August-08	8.25	Call	Option on Bond Future	37	43	37	43	0.00
17/03/2008	R153 On 07-August-08	8.25	Put	Option on Bond Future	2471	2401	2471	2401	0.00
17/03/2008	R157 On 02-May-08			Bond Future	9.2400	9.1640	124.2701	124.7522	10,794.00
17/03/2008	R157 On 07-August-08			Bond Future	9.1700	9.0910	127.6926	128.1627	2,527.00
17/03/2008	R157 On 06-November-08			Bond Future	9.1000	9.0160	124.1676	124.6262	0.00
17/03/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	240	353	240	353	0.00
17/03/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	3257	2888	3257	2888	0.00
17/03/2008	R157 On 07-August-08	9.25	Call	Option on Bond Future	2419	2704	2419	2704	0.00
17/03/2008	R157 On 07-August-08	9.25	Put	Option on Bond Future	1957	1772	1957	1772	500.00
17/03/2008	R157 On 06-November-08	8.75	Call	Option on Bond Future	1156	1338	1156	1338	0.00
17/03/2008	R157 On 06-November-08	8.75	Put	Option on Bond Future	3156	2879	3156	2879	0.00
17/03/2008	R157 On 07-August-08	8.75	Call	Option on Bond Future	1090	1271	1090	1271	500.00
17/03/2008	R157 On 07-August-08	8.75	Put	Option on Bond Future	3591	3302	3591	3302	0.00
17/03/2008	R157 On 07-August-08	8.25	Call	Option on Bond Future	358	443	358	443	500.00
17/03/2008	R157 On 07-August-08	8.25	Put	Option on Bond Future	5917	5532	5917	5532	0.00
17/03/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	175	225	175	225	0.00
17/03/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	7300	6880	7300	6880	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
17/03/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	73	121	73	121	0.00
17/03/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	4655	4221	4655	4221	2,000.00
17/03/2008	R186 On 02-May-08			Bond Future	9.1300	9.0480	116.1164	116.8970	1,170.00
17/03/2008	R186 On 07-August-08			Bond Future	9.0700	8.9870	114.1696	114.9515	220.00
17/03/2008	R186 On 06-November-08			Bond Future	9.0100	8.9330	117.2383	118.0208	0.00
17/03/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	11	23	11	23	0.00
17/03/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	11833	11064	11833	11064	0.00
17/03/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	194	255	194	255	0.00
17/03/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	14193	13472	14193	13472	0.00
17/03/2008	R186 On 06-November-08	8.50	Call	Option on Bond Future	345	482	345	482	0.00
17/03/2008	R186 On 06-November-08	8.50	Put	Option on Bond Future	5508	4863	5508	4863	0.00
17/03/2008	R196 On 02-May-08			Bond Future	10.6900	10.6510	101.3132	101.3398	0.00
17/03/2008	R196 On 07-August-08			Bond Future	10.2700	10.2260	104.3357	104.3567	0.00
17/03/2008	R196 On 06-November-08			Bond Future	9.9600	9.9210	101.9665	101.9787	0.00
17/03/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	0	0	0	0	0.00
17/03/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	1294	1268	1294	1268	0.00
17/03/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	946	968	946	968	0.00
17/03/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1746	1747	1746	1747	0.00
17/03/2008	R196 On 06-November-08	8.75	Call	Option on Bond Future	1458	1474	1458	1474	0.00
17/03/2008	R196 On 06-November-08	8.75	Put	Option on Bond Future	1817	1821	1817	1821	0.00
17/03/2008	R201 On 02-May-08			Bond Future	9.2500	9.1680	100.8548	101.2397	0.00
17/03/2008	R201 On 07-August-08			Bond Future	9.1400	9.0640	99.3550	99.7309	0.00
17/03/2008	R201 On 06-November-08			Bond Future	9.0500	8.9680	102.0267	102.3937	0.00
17/03/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	53	89	53	89	0.00
17/03/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	3727	3378	3727	3378	0.00
17/03/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	139	180	139	180	0.00
17/03/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	5691	5356	5691	5356	0.00
17/03/2008	R201 On 06-November-08	8.75	Call	Option on Bond Future	1043	1198	1043	1198	0.00
17/03/2008	R201 On 06-November-08	8.75	Put	Option on Bond Future	2419	2207	2419	2207	0.00
17/03/2008	R203 On 02-May-08			Bond Future	9.2400	9.1590	95.0626	95.5383	0.00
17/03/2008	R203 On 07-August-08			Bond Future	9.1600	9.0760	97.8380	98.3086	0.00
17/03/2008	R203 On 06-November-08			Bond Future	9.0900	9.0060	96.2721	96.7372	0.00
17/03/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	3	8	3	8	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
17/03/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	6112	5641	6112	5641	0.00
17/03/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	3	6	3	6	0.00
17/03/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	8736	8268	8736	8268	0.00
17/03/2008	R203 On 06-November-08	8.50	Call	Option on Bond Future	404	509	404	509	0.00
17/03/2008	R203 On 06-November-08	8.50	Put	Option on Bond Future	3880	3520	3880	3520	0.00
17/03/2008	R204 On 02-May-08			Bond Future	9.2400	9.1620	94.7077	95.2138	3,779.00
17/03/2008	R204 On 07-August-08			Bond Future	9.1700	9.0890	93.4064	93.9088	0.00
17/03/2008	R204 On 06-November-08			Bond Future	9.1000	9.0230	95.9203	96.4186	0.00
17/03/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	4	9	4	9	0.00
17/03/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	6551	6050	6551	6050	0.00
17/03/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	1	2	1	2	0.00
17/03/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	9474	8972	9474	8972	0.00
17/03/2008	R204 On 06-November-08	8.50	Call	Option on Bond Future	338	437	338	437	0.00
17/03/2008	R204 On 06-November-08	8.50	Put	Option on Bond Future	4182	3783	4182	3783	0.00
17/03/2008	R206 On 02-May-08			Bond Future	9.2900	9.1960	94.5504	94.9234	0.00
17/03/2008	R206 On 07-August-08			Bond Future	9.1700	9.0840	93.5304	93.8927	0.00
17/03/2008	R206 On 06-November-08			Bond Future	9.0700	8.9760	96.0483	96.4003	610.00
17/03/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	2	6	2	6	0.00
17/03/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	4410	4041	4410	4041	0.00
17/03/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	67	93	67	93	0.00
17/03/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	4932	4596	4932	4596	0.00
17/03/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	276	336	276	336	0.00
17/03/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	4551	4259	4551	4259	0.00
17/03/2008	R207 On 02-May-08			Bond Future	9.2400	9.1560	88.2123	88.7246	0.00
17/03/2008	R207 On 07-August-08			Bond Future	9.1700	9.0890	87.1276	87.6376	0.00
17/03/2008	R207 On 06-November-08			Bond Future	9.1100	9.0280	89.4650	89.9724	0.00
17/03/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	4	9	4	9	0.00
17/03/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	6615	6108	6615	6108	0.00
17/03/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	2	5	2	5	0.00
17/03/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	7869	7361	7869	7361	0.00
17/03/2008	R207 On 06-November-08	8.50	Call	Option on Bond Future	261	349	261	349	0.00
17/03/2008	R207 On 06-November-08	8.50	Put	Option on Bond Future	4217	3798	4217	3798	0.00
17/03/2008	R209 On 02-May-08			Bond Future	8.9600	8.8730	72.9740	73.6824	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
17/03/2008	R209 On 07-August-08			Bond Future	8.9100	8.8200	75.1050	75.8197	0.00
17/03/2008	R209 On 06-November-08			Bond Future	8.8700	8.7750	73.9538	74.6737	260.00
17/03/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	2	4	2	4	0.00
17/03/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	10615	9909	10615	9909	0.00
17/03/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
17/03/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	10184	9469	10184	9469	0.00
17/03/2008	R209 On 06-November-08	7.75	Call	Option on Bond Future	1	2	1	2	0.00
17/03/2008	R209 On 06-November-08	7.75	Put	Option on Bond Future	9815	9097	9815	9097	0.00
17/03/2008	TRT1 On 02-May-08			Index Future	254.3400	255.1760	254.3420	255.1760	0.00
17/03/2008	TRT1 On 07-August-08			Index Future	261.9000	262.7630	261.9040	262.7630	0.00
17/03/2008	TRT1 On 06-November-08			Index Future	269.1500	270.0310	269.1490	270.0310	400.00
18/03/2008	\$ / R On 13-June-08			Currency Future	8.2000	8.3224	8.2003	8.3224	30,083.00
18/03/2008	\$ / R On 15-September-08			Currency Future	8.3900	8.5196	8.3929	8.5196	16,129.00
18/03/2008	\$ / R On 12-December-08			Currency Future	8.5900	8.7220	8.5903	8.7220	3,000.00
18/03/2008	£ / R On 13-June-08			Currency Future	16.4300	16.5745	16.4288	16.5745	2,349.00
18/03/2008	£ / R On 15-September-08			Currency Future	16.6800	16.8238	16.6765	16.8238	517.00
18/03/2008	£ / R On 12-December-08			Currency Future	16.9400	17.0921	16.9376	17.0921	0.00
18/03/2008	€ / R On 13-June-08			Currency Future	12.8700	13.0566	12.8733	13.0566	7,350.00
18/03/2008	€ / R On 15-September-08			Currency Future	13.1000	13.2920	13.1039	13.2920	7,314.00
18/03/2008	€ / R On 12-December-08			Currency Future	13.3500	13.5418	13.3483	13.5418	1,000.00
18/03/2008	ALBI On 02-May-08			Index Future	256.5300	255.3825	256.5320	255.3825	594.00
18/03/2008	ALBI On 07-August-08			Index Future	264.1400	263.2300	264.1420	263.2300	0.00
18/03/2008	ALBI On 06-November-08			Index Future	271.6100	270.6890	271.6140	270.6890	0.00
18/03/2008	ALBI On 02-May-08	265.00	Call	Index Future	576	313	576	313	0.00
18/03/2008	ALBI On 02-May-08	265.00	Put	Index Future	85256	96488	85256	96488	0.00
18/03/2008	ALBI On 07-August-08	265.00	Call	Index Future	28803	24877	28803	24877	0.00
18/03/2008	ALBI On 07-August-08	265.00	Put	Index Future	37383	42577	37383	42577	0.00
18/03/2008	ALBI On 06-November-08	265.00	Call	Index Future	83719	77103	83719	77103	0.00
18/03/2008	ALBI On 06-November-08	265.00	Put	Index Future	17579	20213	17579	20213	0.00
18/03/2008	CRD1 On 02-May-08			Index Future	111.1300	110.7720	111.1310	110.7720	0.00
18/03/2008	CRD1 On 07-August-08			Index Future	114.4400	114.0660	114.4360	114.0660	0.00
18/03/2008	CRD1 On 06-November-08			Index Future	117.6000	117.2210	117.6020	117.2210	8.00
18/03/2008	GOVI On 02-May-08			jGovi	258.7400	257.6170	258.7350	257.6170	19.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2008	GOVI On 07-August-08			jGovi	266.1900	265.0430	266.1935	265.0430	142.00
18/03/2008	GOVI On 06-November-08			jGovi	273.6200	272.4395	273.6225	272.4395	60.00
18/03/2008	GOVI On 02-May-08	264.00	Call	jGovi	2864	1778	2864	1778	0.00
18/03/2008	GOVI On 02-May-08	264.00	Put	jGovi	55514	65608	55514	65608	0.00
18/03/2008	GOVI On 07-August-08	274.00	Call	jGovi	8050	6235	8050	6235	0.00
18/03/2008	GOVI On 07-August-08	274.00	Put	jGovi	86115	95805	86115	95805	0.00
18/03/2008	GOVI On 06-November-08	274.00	Call	jGovi	41773	36275	41773	36275	0.00
18/03/2008	GOVI On 06-November-08	274.00	Put	jGovi	45548	51880	45548	51880	0.00
18/03/2008	ILBI On 02-May-08			Index Future	311.9700	309.5610	311.9670	309.5610	0.00
18/03/2008	J153 On 31-August-10			jSwap	10.8700	10.9170	0.0725	0.0734	0.00
18/03/2008	J157 On 15-September-15			jSwap	10.0900	10.1640	0.0430	0.0468	0.00
18/03/2008	J186 On 21-December-26			jSwap	9.5900	9.6900	0.1832	0.1904	0.00
18/03/2008	J201 On 22-December-14			jSwap	10.1900	10.2700	0.1345	0.1383	0.00
18/03/2008	J203 On 15-September-17			jSwap	10.0000	10.0970	0.1498	0.1551	0.00
18/03/2008	J204 On 21-December-18			jSwap	10.0000	10.0970	0.1675	0.1732	0.00
18/03/2008	J207 On 15-January-20			jSwap	9.9300	10.0310	0.1351	0.1413	0.00
18/03/2008	JBAR On 21-December-05			jBar	11.3600	11.3250	11.3580	11.3250	0.00
18/03/2008	JFRA On 05-February-09			jFra	11.0800	11.1190	0.0269	0.0270	0.00
18/03/2008	JFRA On 02-May-08			jFra	11.3700	11.3640	0.0293	0.0293	0.00
18/03/2008	JFRA On 07-May-09			jFra	10.7600	10.8520	0.0261	0.0263	0.00
18/03/2008	JFRA On 07-August-08			jFra	11.3600	11.3720	0.0275	0.0276	0.00
18/03/2008	JFRA On 06-August-09			jFra	10.4900	10.5310	0.0255	0.0256	0.00
18/03/2008	JFRA On 06-November-08			jFra	11.2400	11.2780	0.0273	0.0273	0.00
18/03/2008	JFRA On 05-November-09			jFra	10.1700	10.2320	0.0247	0.0249	0.00
18/03/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20108	20184	20108	20184	0.00
18/03/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	17485	17469	17485	17469	0.00
18/03/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	8547	8616	8547	8616	0.00
18/03/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	5633	5715	5633	5715	0.00
18/03/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	13810	13875	13810	13875	0.00
18/03/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	11131	11155	11131	11155	0.00
18/03/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24066	24141	24066	24141	0.00
18/03/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	22881	22851	22881	22851	0.00
18/03/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	17151	17228	17151	17228	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
18/03/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	14741	14735	14741	14735	0.00
18/03/2008	JN02 On 02-May-08			jNote	10.8300	10.8760	0.1930	0.1937	0.00
18/03/2008	JN02 On 07-August-08			jNote	10.6200	10.6750	0.1881	0.1890	0.00
18/03/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	18154	18809	18154	18809	0.00
18/03/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	1590	1514	1590	1514	0.00
18/03/2008	JN05 On 02-May-08			jNote	10.1100	10.2010	0.3903	0.3933	0.00
18/03/2008	JN05 On 07-August-08			jNote	9.9900	10.0930	0.3860	0.3892	0.00
18/03/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	25673	29109	25673	29109	0.00
18/03/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	571	367	571	367	0.00
18/03/2008	JN10 On 02-May-08			jNote	9.8300	9.9290	0.6165	0.6203	0.00
18/03/2008	JN10 On 07-August-08			jNote	9.7500	9.8570	0.6134	0.6174	0.00
18/03/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	53630	59710	53630	59710	0.00
18/03/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	4	1	4	1	0.00
18/03/2008	JROD On 31-March-08			jRod	10.7100	10.7090	0.0070	0.0070	0.00
18/03/2008	JROD On 30-April-08			jRod	10.8700	10.8640	0.0073	0.0072	0.00
18/03/2008	JROD On 30-May-08			jRod	11.1600	11.1370	0.0080	0.0079	0.00
18/03/2008	JROD On 30-June-08			jRod	11.0900	11.0770	0.0154	0.0153	0.00
18/03/2008	JROD On 31-July-08			jRod	11.2500	11.2460	0.0160	0.0160	0.00
18/03/2008	OTH1 On 02-May-08			Index Future	245.5500	244.2100	245.5470	244.2100	0.00
18/03/2008	OTH1 On 07-August-08			Index Future	252.8500	251.4710	252.8480	251.4710	0.00
18/03/2008	OTH1 On 06-November-08			Index Future	259.8400	258.4270	259.8430	258.4270	12.00
18/03/2008	R153 On 02-May-08			Bond Future	9.5300	9.6230	109.4380	109.2467	10,082.00
18/03/2008	R153 On 07-August-08			Bond Future	9.4200	9.5110	112.3560	112.1846	1,290.00
18/03/2008	R153 On 06-November-08			Bond Future	9.2800	9.3730	108.5876	108.4354	0.00
18/03/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	67	47	67	47	0.00
18/03/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	1210	1381	1210	1381	0.00
18/03/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	101	82	101	82	0.00
18/03/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	1876	2027	1876	2027	0.00
18/03/2008	R153 On 06-November-08	9.25	Call	Option on Bond Future	1703	1631	1703	1631	0.00
18/03/2008	R153 On 06-November-08	9.25	Put	Option on Bond Future	1759	1839	1759	1839	0.00
18/03/2008	R153 On 07-August-08	8.25	Call	Option on Bond Future	47	37	47	37	0.00
18/03/2008	R153 On 07-August-08	8.25	Put	Option on Bond Future	2310	2471	2310	2471	0.00
18/03/2008	R157 On 02-May-08			Bond Future	9.1500	9.2440	124.8126	124.2701	10,794.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2008	R157 On 07-August-08			Bond Future	9.0800	9.1710	128.2216	127.6926	2,527.00
18/03/2008	R157 On 06-November-08			Bond Future	9.0100	9.0960	124.6837	124.1676	0.00
18/03/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	329	240	329	240	0.00
18/03/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	2804	3257	2804	3257	0.00
18/03/2008	R157 On 07-August-08	9.25	Call	Option on Bond Future	2708	2419	2708	2419	0.00
18/03/2008	R157 On 07-August-08	9.25	Put	Option on Bond Future	1717	1957	1717	1957	500.00
18/03/2008	R157 On 06-November-08	8.75	Call	Option on Bond Future	1344	1156	1344	1156	0.00
18/03/2008	R157 On 06-November-08	8.75	Put	Option on Bond Future	2828	3156	2828	3156	0.00
18/03/2008	R157 On 07-August-08	8.75	Call	Option on Bond Future	1265	1090	1265	1090	500.00
18/03/2008	R157 On 07-August-08	8.75	Put	Option on Bond Future	3237	3591	3237	3591	0.00
18/03/2008	R157 On 07-August-08	8.25	Call	Option on Bond Future	435	358	435	358	500.00
18/03/2008	R157 On 07-August-08	8.25	Put	Option on Bond Future	5465	5917	5465	5917	0.00
18/03/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	219	175	219	175	0.00
18/03/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	6815	7300	6815	7300	0.00
18/03/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	107	73	107	73	0.00
18/03/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	4146	4655	4146	4655	2,000.00
18/03/2008	R186 On 02-May-08			Bond Future	9.0400	9.1280	116.9952	116.1164	1,170.00
18/03/2008	R186 On 07-August-08			Bond Future	8.9800	9.0670	115.0498	114.1696	220.00
18/03/2008	R186 On 06-November-08			Bond Future	8.9200	9.0130	118.1192	117.2383	0.00
18/03/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	17	11	17	11	0.00
18/03/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	10961	11833	10961	11833	0.00
18/03/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	246	194	246	194	0.00
18/03/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	13365	14193	13365	14193	0.00
18/03/2008	R186 On 06-November-08	8.50	Call	Option on Bond Future	490	345	490	345	0.00
18/03/2008	R186 On 06-November-08	8.50	Put	Option on Bond Future	4773	5508	4773	5508	0.00
18/03/2008	R196 On 02-May-08			Bond Future	10.7000	10.6860	101.3003	101.3132	0.00
18/03/2008	R196 On 07-August-08			Bond Future	10.2600	10.2660	104.3394	104.3357	0.00
18/03/2008	R196 On 06-November-08			Bond Future	9.9200	9.9620	101.9781	101.9665	0.00
18/03/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	0	0	0	0	0.00
18/03/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	1307	1294	1307	1294	0.00
18/03/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	944	946	944	946	0.00
18/03/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1740	1746	1740	1746	0.00
18/03/2008	R196 On 06-November-08	8.75	Call	Option on Bond Future	1460	1458	1460	1458	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
18/03/2008	R196 On 06-November-08	8.75	Put	Option on Bond Future	1808	1817	1808	1817	0.00
18/03/2008	R201 On 02-May-08			Bond Future	9.1700	9.2480	101.2397	100.8548	0.00
18/03/2008	R201 On 07-August-08			Bond Future	9.0600	9.1440	99.7309	99.3550	0.00
18/03/2008	R201 On 06-November-08			Bond Future	8.9700	9.0480	102.3937	102.0267	0.00
18/03/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	75	53	75	53	0.00
18/03/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	3364	3727	3364	3727	0.00
18/03/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	170	139	170	139	0.00
18/03/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	5347	5691	5347	5691	0.00
18/03/2008	R201 On 06-November-08	8.75	Call	Option on Bond Future	1184	1043	1184	1043	0.00
18/03/2008	R201 On 06-November-08	8.75	Put	Option on Bond Future	2193	2419	2193	2419	0.00
18/03/2008	R203 On 02-May-08			Bond Future	9.1500	9.2390	95.5980	95.0626	0.00
18/03/2008	R203 On 07-August-08			Bond Future	9.0700	9.1560	98.3676	97.8380	0.00
18/03/2008	R203 On 06-November-08			Bond Future	9.0000	9.0860	96.7955	96.2721	0.00
18/03/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	6	3	6	3	0.00
18/03/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	5579	6112	5579	6112	0.00
18/03/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	5	3	5	3	0.00
18/03/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	8208	8736	8208	8736	0.00
18/03/2008	R203 On 06-November-08	8.50	Call	Option on Bond Future	513	404	513	404	0.00
18/03/2008	R203 On 06-November-08	8.50	Put	Option on Bond Future	3466	3880	3466	3880	0.00
18/03/2008	R204 On 02-May-08			Bond Future	9.1500	9.2420	95.2774	94.7077	3,779.00
18/03/2008	R204 On 07-August-08			Bond Future	9.0800	9.1690	93.9718	93.4064	0.00
18/03/2008	R204 On 06-November-08			Bond Future	9.0100	9.1030	96.4811	95.9203	0.00
18/03/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	7	4	7	4	0.00
18/03/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	5984	6551	5984	6551	0.00
18/03/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	2	1	2	1	0.00
18/03/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	8909	9474	8909	9474	0.00
18/03/2008	R204 On 06-November-08	8.50	Call	Option on Bond Future	441	338	441	338	0.00
18/03/2008	R204 On 06-November-08	8.50	Put	Option on Bond Future	3724	4182	3724	4182	0.00
18/03/2008	R206 On 02-May-08			Bond Future	9.2000	9.2860	94.9234	94.5504	0.00
18/03/2008	R206 On 07-August-08			Bond Future	9.0800	9.1740	93.8927	93.5304	0.00
18/03/2008	R206 On 06-November-08			Bond Future	8.9800	9.0660	96.4003	96.0483	610.00
18/03/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	4	2	4	2	0.00
18/03/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	4039	4410	4039	4410	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
18/03/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	87	67	87	67	0.00
18/03/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	4590	4932	4590	4932	0.00
18/03/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	328	276	328	276	0.00
18/03/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	4251	4551	4251	4551	0.00
18/03/2008	R207 On 02-May-08			Bond Future	9.1500	9.2360	88.7890	88.2123	0.00
18/03/2008	R207 On 07-August-08			Bond Future	9.0800	9.1690	87.7016	87.1276	0.00
18/03/2008	R207 On 06-November-08			Bond Future	9.0200	9.1080	90.0361	89.4650	0.00
18/03/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	7	4	7	4	0.00
18/03/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	6042	6615	6042	6615	0.00
18/03/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	5	2	5	2	0.00
18/03/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	7297	7869	7297	7869	0.00
18/03/2008	R207 On 06-November-08	8.50	Call	Option on Bond Future	352	261	352	261	0.00
18/03/2008	R207 On 06-November-08	8.50	Put	Option on Bond Future	3737	4217	3737	4217	0.00
18/03/2008	R209 On 02-May-08			Bond Future	8.8700	8.9630	73.6824	72.9740	6,260.00
18/03/2008	R209 On 07-August-08			Bond Future	8.8200	8.9100	75.8197	75.1050	0.00
18/03/2008	R209 On 06-November-08			Bond Future	8.7800	8.8650	74.6737	73.9538	260.00
18/03/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	3	2	3	2	0.00
18/03/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	9908	10615	9908	10615	0.00
18/03/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
18/03/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	9469	10184	9469	10184	0.00
18/03/2008	R209 On 06-November-08	7.75	Call	Option on Bond Future	2	1	2	1	0.00
18/03/2008	R209 On 06-November-08	7.75	Put	Option on Bond Future	9097	9815	9097	9815	0.00
18/03/2008	TRT1 On 02-May-08			Index Future	255.4500	254.3420	255.4500	254.3420	0.00
18/03/2008	TRT1 On 07-August-08			Index Future	263.0500	261.9040	263.0450	261.9040	0.00
18/03/2008	TRT1 On 06-November-08			Index Future	270.3200	269.1490	270.3230	269.1490	400.00
19/03/2008	\$ / R On 13-June-08			Currency Future	8.1900	8.2003	8.1861	8.2003	30,241.00
19/03/2008	\$ / R On 15-September-08			Currency Future	8.3800	8.3929	8.3765	8.3929	16,344.00
19/03/2008	\$ / R On 12-December-08			Currency Future	8.5700	8.5903	8.5680	8.5903	4,265.00
19/03/2008	£ / R On 13-June-08			Currency Future	16.1800	16.4288	16.1838	16.4288	2,395.00
19/03/2008	£ / R On 15-September-08			Currency Future	16.4300	16.6765	16.4336	16.6765	667.00
19/03/2008	£ / R On 12-December-08			Currency Future	16.7000	16.9376	16.6966	16.9376	50.00
19/03/2008	€ / R On 13-June-08			Currency Future	12.8000	12.8733	12.7982	12.8733	6,850.00
19/03/2008	€ / R On 15-September-08			Currency Future	13.0300	13.1039	13.0276	13.1039	7,414.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2008	€ / R On 12-December-08			Currency Future	13.2700	13.3483	13.2680	13.3483	1,780.00
19/03/2008	ALBI On 02-May-08			Index Future	256.7400	256.5320	256.7430	256.5320	594.00
19/03/2008	ALBI On 07-August-08			Index Future	264.4700	264.1420	264.4730	264.1420	0.00
19/03/2008	ALBI On 06-November-08			Index Future	271.9600	271.6140	271.9630	271.6140	0.00
19/03/2008	ALBI On 02-May-08	265.00	Call	Index Future	609	576	609	576	0.00
19/03/2008	ALBI On 02-May-08	265.00	Put	Index Future	83179	85256	83179	85256	0.00
19/03/2008	ALBI On 07-August-08	265.00	Call	Index Future	30252	28803	30252	28803	0.00
19/03/2008	ALBI On 07-August-08	265.00	Put	Index Future	35522	37383	35522	37383	0.00
19/03/2008	ALBI On 06-November-08	265.00	Call	Index Future	86238	83719	86238	83719	0.00
19/03/2008	ALBI On 06-November-08	265.00	Put	Index Future	16608	17579	16608	17579	0.00
19/03/2008	CRD1 On 02-May-08			Index Future	111.1500	111.1310	111.1540	111.1310	0.00
19/03/2008	CRD1 On 07-August-08			Index Future	114.4600	114.4360	114.4590	114.4360	0.00
19/03/2008	CRD1 On 06-November-08			Index Future	117.6300	117.6020	117.6270	117.6020	8.00
19/03/2008	GOVI On 02-May-08			jGovi	258.9300	258.7350	258.9280	258.7350	19.00
19/03/2008	GOVI On 07-August-08			jGovi	266.3900	266.1935	266.3945	266.1935	142.00
19/03/2008	GOVI On 06-November-08			jGovi	273.8300	273.6225	273.8285	273.6225	60.00
19/03/2008	GOVI On 02-May-08	264.00	Call	jGovi	3008	2864	3008	2864	0.00
19/03/2008	GOVI On 02-May-08	264.00	Put	jGovi	53728	55514	53728	55514	0.00
19/03/2008	GOVI On 07-August-08	274.00	Call	jGovi	8342	8050	8342	8050	0.00
19/03/2008	GOVI On 07-August-08	274.00	Put	jGovi	84397	86115	84397	86115	0.00
19/03/2008	GOVI On 06-November-08	274.00	Call	jGovi	42706	41773	42706	41773	0.00
19/03/2008	GOVI On 06-November-08	274.00	Put	jGovi	44421	45548	44421	45548	0.00
19/03/2008	ILBI On 02-May-08			Index Future	312.7600	311.9670	312.7590	311.9670	0.00
19/03/2008	J153 On 31-August-10			jSwap	10.9200	10.8710	0.0735	0.0725	0.00
19/03/2008	J157 On 15-September-15			jSwap	10.0800	10.0870	0.0428	0.0430	0.00
19/03/2008	J186 On 21-December-26			jSwap	9.5800	9.5940	0.1824	0.1832	0.00
19/03/2008	J201 On 22-December-14			jSwap	10.1900	10.1860	0.1345	0.1345	0.00
19/03/2008	J203 On 15-September-17			jSwap	10.0000	9.9990	0.1499	0.1498	0.00
19/03/2008	J204 On 21-December-18			jSwap	10.0000	10.0000	0.1675	0.1675	0.00
19/03/2008	J207 On 15-January-20			jSwap	9.9300	9.9330	0.1351	0.1351	0.00
19/03/2008	JBAR On 21-December-05			jBar	11.3600	11.3580	11.3580	11.3580	0.00
19/03/2008	JFRA On 05-February-09			jFra	11.1700	11.0810	0.0271	0.0269	0.00
19/03/2008	JFRA On 02-May-08			jFra	11.3700	11.3670	0.0293	0.0293	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
19/03/2008	JFRA On 07-May-09			jFra	10.8300	10.7570	0.0263	0.0261	0.00
19/03/2008	JFRA On 07-August-08			jFra	11.3700	11.3550	0.0276	0.0275	0.00
19/03/2008	JFRA On 06-August-09			jFra	10.5600	10.4880	0.0256	0.0255	0.00
19/03/2008	JFRA On 06-November-08			jFra	11.2900	11.2440	0.0274	0.0273	0.00
19/03/2008	JFRA On 05-November-09			jFra	10.2600	10.1710	0.0249	0.0247	0.00
19/03/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20193	20108	20193	20108	0.00
19/03/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	17348	17485	17348	17485	0.00
19/03/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	8476	8547	8476	8547	0.00
19/03/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	5551	5633	5551	5633	0.00
19/03/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	13780	13810	13780	13810	0.00
19/03/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	11075	11131	11075	11131	0.00
19/03/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24125	24066	24125	24066	0.00
19/03/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	22774	22881	22774	22881	0.00
19/03/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	17173	17151	17173	17151	0.00
19/03/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	14654	14741	14654	14741	0.00
19/03/2008	JN02 On 02-May-08			jNote	10.8900	10.8340	0.1939	0.1930	0.00
19/03/2008	JN02 On 07-August-08			jNote	10.6800	10.6220	0.1890	0.1881	0.00
19/03/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	18856	18154	18856	18154	0.00
19/03/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	1394	1590	1394	1590	0.00
19/03/2008	JN05 On 02-May-08			jNote	10.1200	10.1050	0.3904	0.3903	0.00
19/03/2008	JN05 On 07-August-08			jNote	10.0000	9.9910	0.3863	0.3860	0.00
19/03/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	25995	25673	25995	25673	0.00
19/03/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	518	571	518	571	0.00
19/03/2008	JN10 On 02-May-08			jNote	9.8300	9.8280	0.6163	0.6165	0.00
19/03/2008	JN10 On 07-August-08			jNote	9.7500	9.7520	0.6132	0.6134	0.00
19/03/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	53679	53630	53679	53630	0.00
19/03/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	3	4	3	4	0.00
19/03/2008	JROD On 31-March-08			jRod	10.7100	10.7080	0.0070	0.0070	0.00
19/03/2008	JROD On 30-April-08			jRod	10.8600	10.8700	0.0072	0.0073	0.00
19/03/2008	JROD On 30-May-08			jRod	11.1400	11.1550	0.0079	0.0080	0.00
19/03/2008	JROD On 30-June-08			jRod	11.0800	11.0880	0.0154	0.0154	0.00
19/03/2008	JROD On 31-July-08			jRod	11.2500	11.2530	0.0160	0.0160	0.00
19/03/2008	OTH1 On 02-May-08			Index Future	245.8700	245.5470	245.8700	245.5470	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
19/03/2008	OTH1 On 07-August-08			Index Future	253.1800	252.8480	253.1810	252.8480	0.00
19/03/2008	OTH1 On 06-November-08			Index Future	260.1900	259.8430	260.1890	259.8430	12.00
19/03/2008	R153 On 02-May-08			Bond Future	9.5200	9.5330	109.4593	109.4380	10,082.00
19/03/2008	R153 On 07-August-08			Bond Future	9.4100	9.4210	112.3750	112.3560	1,290.00
19/03/2008	R153 On 06-November-08			Bond Future	9.2700	9.2830	108.6045	108.5876	0.00
19/03/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	68	67	68	67	0.00
19/03/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	1189	1210	1189	1210	0.00
19/03/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	102	101	102	101	0.00
19/03/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	1858	1876	1858	1876	0.00
19/03/2008	R153 On 06-November-08	9.25	Call	Option on Bond Future	1708	1703	1708	1703	0.00
19/03/2008	R153 On 06-November-08	9.25	Put	Option on Bond Future	1747	1759	1747	1759	0.00
19/03/2008	R153 On 07-August-08	8.25	Call	Option on Bond Future	48	47	48	47	0.00
19/03/2008	R153 On 07-August-08	8.25	Put	Option on Bond Future	2291	2310	2291	2310	0.00
19/03/2008	R157 On 02-May-08			Bond Future	9.1200	9.1540	124.9941	124.8126	10,794.00
19/03/2008	R157 On 07-August-08			Bond Future	9.0500	9.0810	128.3986	128.2216	2,527.00
19/03/2008	R157 On 06-November-08			Bond Future	8.9800	9.0060	124.8564	124.6837	0.00
19/03/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	358	329	358	329	0.00
19/03/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	2651	2804	2651	2804	0.00
19/03/2008	R157 On 07-August-08	9.25	Call	Option on Bond Future	2804	2708	2804	2708	0.00
19/03/2008	R157 On 07-August-08	9.25	Put	Option on Bond Future	1637	1717	1637	1717	500.00
19/03/2008	R157 On 06-November-08	8.75	Call	Option on Bond Future	1408	1344	1408	1344	0.00
19/03/2008	R157 On 06-November-08	8.75	Put	Option on Bond Future	2720	2828	2720	2828	0.00
19/03/2008	R157 On 07-August-08	8.75	Call	Option on Bond Future	1323	1265	1323	1265	500.00
19/03/2008	R157 On 07-August-08	8.75	Put	Option on Bond Future	3118	3237	3118	3237	0.00
19/03/2008	R157 On 07-August-08	8.25	Call	Option on Bond Future	461	435	461	435	500.00
19/03/2008	R157 On 07-August-08	8.25	Put	Option on Bond Future	5314	5465	5314	5465	0.00
19/03/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	234	219	234	219	0.00
19/03/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	6653	6815	6653	6815	0.00
19/03/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	118	107	118	107	0.00
19/03/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	3976	4146	3976	4146	2,000.00
19/03/2008	R186 On 02-May-08			Bond Future	9.0100	9.0380	117.2905	116.9952	1,170.00
19/03/2008	R186 On 07-August-08			Bond Future	8.9500	8.9770	115.3456	115.0498	220.00
19/03/2008	R186 On 06-November-08			Bond Future	8.8900	8.9230	118.4151	118.1192	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
19/03/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	19	17	19	17	0.00
19/03/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	10667	10961	10667	10961	0.00
19/03/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	263	246	263	246	0.00
19/03/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	13087	13365	13087	13365	0.00
19/03/2008	R186 On 06-November-08	8.50	Call	Option on Bond Future	546	490	546	490	0.00
19/03/2008	R186 On 06-November-08	8.50	Put	Option on Bond Future	4533	4773	4533	4773	0.00
19/03/2008	R196 On 02-May-08			Bond Future	10.7100	10.7030	101.2919	101.3003	0.00
19/03/2008	R196 On 07-August-08			Bond Future	10.2700	10.2590	104.3331	104.3394	0.00
19/03/2008	R196 On 06-November-08			Bond Future	9.9300	9.9230	101.9760	101.9781	0.00
19/03/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	0	0	0	0	0.00
19/03/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	1315	1307	1315	1307	0.00
19/03/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	937	944	937	944	0.00
19/03/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1739	1740	1739	1740	0.00
19/03/2008	R196 On 06-November-08	8.75	Call	Option on Bond Future	1455	1460	1455	1460	0.00
19/03/2008	R196 On 06-November-08	8.75	Put	Option on Bond Future	1805	1808	1805	1808	0.00
19/03/2008	R201 On 02-May-08			Bond Future	9.1500	9.1680	101.3362	101.2397	0.00
19/03/2008	R201 On 07-August-08			Bond Future	9.0400	9.0640	99.8252	99.7309	0.00
19/03/2008	R201 On 06-November-08			Bond Future	8.9500	8.9680	102.4858	102.3937	0.00
19/03/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	79	75	79	75	0.00
19/03/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	3271	3364	3271	3364	0.00
19/03/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	177	170	177	170	0.00
19/03/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	5259	5347	5259	5347	0.00
19/03/2008	R201 On 06-November-08	8.75	Call	Option on Bond Future	1219	1184	1219	1184	0.00
19/03/2008	R201 On 06-November-08	8.75	Put	Option on Bond Future	2136	2193	2136	2193	0.00
19/03/2008	R203 On 02-May-08			Bond Future	9.1200	9.1490	95.7774	95.5980	0.00
19/03/2008	R203 On 07-August-08			Bond Future	9.0400	9.0660	98.5450	98.3676	0.00
19/03/2008	R203 On 06-November-08			Bond Future	8.9700	8.9960	96.9708	96.7955	0.00
19/03/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	7	6	7	6	0.00
19/03/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	5401	5579	5401	5579	0.00
19/03/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	6	5	6	5	0.00
19/03/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	8032	8208	8032	8208	0.00
19/03/2008	R203 On 06-November-08	8.50	Call	Option on Bond Future	552	513	552	513	0.00
19/03/2008	R203 On 06-November-08	8.50	Put	Option on Bond Future	3330	3466	3330	3466	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
19/03/2008	R204 On 02-May-08			Bond Future	9.1100	9.1520	95.5320	95.2774	3,779.00
19/03/2008	R204 On 07-August-08			Bond Future	9.0400	9.0790	94.2246	93.9718	0.00
19/03/2008	R204 On 06-November-08			Bond Future	8.9700	9.0130	96.7318	96.4811	0.00
19/03/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	8	7	8	7	0.00
19/03/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	5731	5984	5731	5984	0.00
19/03/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	2	2	2	2	0.00
19/03/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	8657	8909	8657	8909	0.00
19/03/2008	R204 On 06-November-08	8.50	Call	Option on Bond Future	492	441	492	441	0.00
19/03/2008	R204 On 06-November-08	8.50	Put	Option on Bond Future	3525	3724	3525	3724	0.00
19/03/2008	R206 On 02-May-08			Bond Future	9.1700	9.1960	95.0482	94.9234	0.00
19/03/2008	R206 On 07-August-08			Bond Future	9.0500	9.0840	94.0138	93.8927	0.00
19/03/2008	R206 On 06-November-08			Bond Future	8.9500	8.9760	96.5179	96.4003	610.00
19/03/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	5	4	5	4	0.00
19/03/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	3915	4039	3915	4039	0.00
19/03/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	95	87	95	87	0.00
19/03/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	4476	4590	4476	4590	0.00
19/03/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	346	328	346	328	0.00
19/03/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	4151	4251	4151	4251	0.00
19/03/2008	R207 On 02-May-08			Bond Future	9.1100	9.1460	89.0470	88.7890	0.00
19/03/2008	R207 On 07-August-08			Bond Future	9.0400	9.0790	87.9583	87.7016	0.00
19/03/2008	R207 On 06-November-08			Bond Future	8.9800	9.0180	90.2915	90.0361	0.00
19/03/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	9	7	9	7	0.00
19/03/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	5785	6042	5785	6042	0.00
19/03/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	6	5	6	5	0.00
19/03/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	7042	7297	7042	7297	0.00
19/03/2008	R207 On 06-November-08	8.50	Call	Option on Bond Future	399	352	399	352	0.00
19/03/2008	R207 On 06-November-08	8.50	Put	Option on Bond Future	3529	3737	3529	3737	0.00
19/03/2008	R209 On 02-May-08			Bond Future	8.8400	8.8730	73.9211	73.6824	6,260.00
19/03/2008	R209 On 07-August-08			Bond Future	8.7900	8.8200	76.0606	75.8197	0.00
19/03/2008	R209 On 06-November-08			Bond Future	8.7500	8.7750	74.9163	74.6737	260.00
19/03/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	3	3	3	3	0.00
19/03/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	9670	9908	9670	9908	0.00
19/03/2008	R209 On 07-August-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
19/03/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	9229	9469	9229	9469	0.00
19/03/2008	R209 On 06-November-08	7.75	Call	Option on Bond Future	2	2	2	2	0.00
19/03/2008	R209 On 06-November-08	7.75	Put	Option on Bond Future	8855	9097	8855	9097	0.00
19/03/2008	TRT1 On 02-May-08			Index Future	255.6400	255.4500	255.6390	255.4500	0.00
19/03/2008	TRT1 On 07-August-08			Index Future	263.2400	263.0450	263.2410	263.0450	0.00
19/03/2008	TRT1 On 06-November-08			Index Future	270.5300	270.3230	270.5270	270.3230	400.00
20/03/2008	\$ / R On 13-June-08			Currency Future	8.3500	8.1861	8.3533	8.1861	30,006.00
20/03/2008	\$ / R On 15-September-08			Currency Future	8.5500	8.3765	8.5467	8.3765	16,443.00
20/03/2008	\$ / R On 12-December-08			Currency Future	8.7500	8.5680	8.7529	8.5680	4,265.00
20/03/2008	£ / R On 13-June-08			Currency Future	16.4500	16.1838	16.4451	16.1838	2,395.00
20/03/2008	£ / R On 15-September-08			Currency Future	16.7000	16.4336	16.6961	16.4336	667.00
20/03/2008	£ / R On 12-December-08			Currency Future	16.9800	16.6966	16.9773	16.6966	50.00
20/03/2008	€ / R On 13-June-08			Currency Future	12.8400	12.7982	12.8374	12.7982	10,580.00
20/03/2008	€ / R On 15-September-08			Currency Future	13.0700	13.0276	13.0683	13.0276	8,524.00
20/03/2008	€ / R On 12-December-08			Currency Future	13.3200	13.2680	13.3212	13.2680	1,780.00
20/03/2008	ALBI On 02-May-08			Index Future	256.2400	256.7430	256.2440	256.7430	594.00
20/03/2008	ALBI On 07-August-08			Index Future	264.4200	264.4730	264.4180	264.4730	0.00
20/03/2008	ALBI On 06-November-08			Index Future	271.9200	271.9630	271.9160	271.9630	0.00
20/03/2008	ALBI On 02-May-08	265.00	Call	Index Future	425	609	425	609	0.00
20/03/2008	ALBI On 02-May-08	265.00	Put	Index Future	87985	83179	87985	83179	0.00
20/03/2008	ALBI On 07-August-08	265.00	Call	Index Future	29872	30252	29872	30252	0.00
20/03/2008	ALBI On 07-August-08	265.00	Put	Index Future	35692	35522	35692	35522	0.00
20/03/2008	ALBI On 06-November-08	265.00	Call	Index Future	85812	86238	85812	86238	0.00
20/03/2008	ALBI On 06-November-08	265.00	Put	Index Future	16652	16608	16652	16608	0.00
20/03/2008	CRD1 On 02-May-08			Index Future	110.9600	111.1540	110.9630	111.1540	0.00
20/03/2008	CRD1 On 07-August-08			Index Future	114.2600	114.4590	114.2620	114.4590	0.00
20/03/2008	CRD1 On 06-November-08			Index Future	117.4300	117.6270	117.4260	117.6270	8.00
20/03/2008	GOVI On 02-May-08			jGovi	258.4300	258.9280	258.4275	258.9280	19.00
20/03/2008	GOVI On 07-August-08			jGovi	265.8800	266.3945	265.8805	266.3945	142.00
20/03/2008	GOVI On 06-November-08			jGovi	273.3000	273.8285	273.3005	273.8285	60.00
20/03/2008	GOVI On 02-May-08	264.00	Call	jGovi	2300	3008	2300	3008	0.00
20/03/2008	GOVI On 02-May-08	264.00	Put	jGovi	58025	53728	58025	53728	0.00
20/03/2008	GOVI On 07-August-08	274.00	Call	jGovi	7350	8342	7350	8342	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
20/03/2008	GOVI On 07-August-08	274.00	Put	jGovi	88545	84397	88545	84397	0.00
20/03/2008	GOVI On 06-November-08	274.00	Call	jGovi	40014	42706	40014	42706	0.00
20/03/2008	GOVI On 06-November-08	274.00	Put	jGovi	47009	44421	47009	44421	0.00
20/03/2008	ILBI On 02-May-08			Index Future	312.6900	312.7590	312.6920	312.7590	0.00
20/03/2008	J153 On 31-August-10			jSwap	10.9700	10.9190	0.0745	0.0735	0.00
20/03/2008	J157 On 15-September-15			jSwap	10.1000	10.0840	0.0435	0.0428	0.00
20/03/2008	J186 On 21-December-26			jSwap	9.5700	9.5840	0.1816	0.1824	0.00
20/03/2008	J201 On 22-December-14			jSwap	10.2000	10.1870	0.1352	0.1345	0.00
20/03/2008	J203 On 15-September-17			jSwap	10.0000	10.0000	0.1495	0.1499	0.00
20/03/2008	J204 On 21-December-18			jSwap	9.9900	10.0010	0.1666	0.1675	0.00
20/03/2008	J207 On 15-January-20			jSwap	9.9200	9.9340	0.1340	0.1351	0.00
20/03/2008	JBAR On 21-December-05			jBar	11.3800	11.3580	11.3750	11.3580	0.00
20/03/2008	JFRA On 05-February-09			jFra	11.2800	11.1730	0.0273	0.0271	0.00
20/03/2008	JFRA On 02-May-08			jFra	11.3700	11.3690	0.0293	0.0293	0.00
20/03/2008	JFRA On 07-May-09			jFra	10.8600	10.8310	0.0263	0.0263	0.00
20/03/2008	JFRA On 07-August-08			jFra	11.3800	11.3660	0.0276	0.0276	0.00
20/03/2008	JFRA On 06-August-09			jFra	10.6300	10.5560	0.0258	0.0256	0.00
20/03/2008	JFRA On 06-November-08			jFra	11.3200	11.2890	0.0275	0.0274	0.00
20/03/2008	JFRA On 05-November-09			jFra	10.2900	10.2560	0.0250	0.0249	0.00
20/03/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20292	20193	20292	20193	0.00
20/03/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	17198	17348	17198	17348	0.00
20/03/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	8399	8476	8399	8476	0.00
20/03/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	5473	5551	5473	5551	0.00
20/03/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	13760	13780	13760	13780	0.00
20/03/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	11010	11075	11010	11075	0.00
20/03/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24193	24125	24193	24125	0.00
20/03/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	22660	22774	22660	22774	0.00
20/03/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	17179	17173	17179	17173	0.00
20/03/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	14582	14654	14582	14654	0.00
20/03/2008	JN02 On 02-May-08			jNote	10.9300	10.8850	0.1946	0.1939	0.00
20/03/2008	JN02 On 07-August-08			jNote	10.7400	10.6790	0.1900	0.1890	0.00
20/03/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	19496	18856	19496	18856	0.00
20/03/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	1227	1394	1227	1394	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
20/03/2008	JN05 On 02-May-08			jNote	10.1400	10.1150	0.3910	0.3904	0.00
20/03/2008	JN05 On 07-August-08			jNote	10.0300	10.0030	0.3870	0.3863	0.00
20/03/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	26814	25995	26814	25995	0.00
20/03/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	434	518	434	518	0.00
20/03/2008	JN10 On 02-May-08			jNote	9.8200	9.8290	0.6153	0.6163	0.00
20/03/2008	JN10 On 07-August-08			jNote	9.7400	9.7530	0.6121	0.6132	0.00
20/03/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	52908	53679	52908	53679	0.00
20/03/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	3	3	3	3	0.00
20/03/2008	JROD On 31-March-08			jRod	10.7000	10.7060	0.0082	0.0070	0.00
20/03/2008	JROD On 30-April-08			jRod	10.8600	10.8620	0.0083	0.0072	0.00
20/03/2008	JROD On 30-May-08			jRod	11.1500	11.1440	0.0090	0.0079	0.00
20/03/2008	JROD On 30-June-08			jRod	11.0900	11.0830	0.0165	0.0154	0.00
20/03/2008	JROD On 31-July-08			jRod	11.2500	11.2480	0.0171	0.0160	0.00
20/03/2008	OTH1 On 02-May-08			Index Future	245.3800	245.8700	245.3760	245.8700	0.00
20/03/2008	OTH1 On 07-August-08			Index Future	252.6700	253.1810	252.6720	253.1810	0.00
20/03/2008	OTH1 On 06-November-08			Index Future	259.6700	260.1890	259.6670	260.1890	12.00
20/03/2008	R153 On 02-May-08			Bond Future	9.5900	9.5230	109.3104	109.4593	10,082.00
20/03/2008	R153 On 07-August-08			Bond Future	9.4800	9.4110	112.2417	112.3750	1,290.00
20/03/2008	R153 On 06-November-08			Bond Future	9.3400	9.2730	108.4861	108.6045	0.00
20/03/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	48	68	48	68	0.00
20/03/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	1318	1189	1318	1189	0.00
20/03/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	85	102	85	102	0.00
20/03/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	1974	1858	1974	1858	0.00
20/03/2008	R153 On 06-November-08	9.25	Call	Option on Bond Future	1645	1708	1645	1708	0.00
20/03/2008	R153 On 06-November-08	9.25	Put	Option on Bond Future	1803	1747	1803	1747	0.00
20/03/2008	R153 On 07-August-08	8.25	Call	Option on Bond Future	38	48	38	48	0.00
20/03/2008	R153 On 07-August-08	8.25	Put	Option on Bond Future	2415	2291	2415	2291	0.00
20/03/2008	R157 On 02-May-08			Bond Future	9.1600	9.1240	124.7522	124.9941	10,794.00
20/03/2008	R157 On 07-August-08			Bond Future	9.0900	9.0510	128.1627	128.3986	2,527.00
20/03/2008	R157 On 06-November-08			Bond Future	9.0200	8.9760	124.6262	124.8564	0.00
20/03/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	299	358	299	358	0.00
20/03/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	2834	2651	2834	2651	0.00
20/03/2008	R157 On 07-August-08	9.25	Call	Option on Bond Future	2659	2804	2659	2804	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
20/03/2008	R157 On 07-August-08	9.25	Put	Option on Bond Future	1727	1637	1727	1637	500.00
20/03/2008	R157 On 06-November-08	8.75	Call	Option on Bond Future	1313	1408	1313	1408	0.00
20/03/2008	R157 On 06-November-08	8.75	Put	Option on Bond Future	2855	2720	2855	2720	0.00
20/03/2008	R157 On 07-August-08	8.75	Call	Option on Bond Future	1230	1323	1230	1323	500.00
20/03/2008	R157 On 07-August-08	8.75	Put	Option on Bond Future	3261	3118	3261	3118	0.00
20/03/2008	R157 On 07-August-08	8.25	Call	Option on Bond Future	417	461	417	461	500.00
20/03/2008	R157 On 07-August-08	8.25	Put	Option on Bond Future	5506	5314	5506	5314	0.00
20/03/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	207	234	207	234	0.00
20/03/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	6863	6653	6863	6653	0.00
20/03/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	93	118	93	118	0.00
20/03/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	4193	3976	4193	3976	2,000.00
20/03/2008	R186 On 02-May-08			Bond Future	9.0400	9.0080	116.9952	117.2905	1,170.00
20/03/2008	R186 On 07-August-08			Bond Future	8.9800	8.9470	115.0498	115.3456	220.00
20/03/2008	R186 On 06-November-08			Bond Future	8.9200	8.8930	118.1192	118.4151	0.00
20/03/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	15	19	15	19	0.00
20/03/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	10958	10667	10958	10667	0.00
20/03/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	238	263	238	263	0.00
20/03/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	13358	13087	13358	13087	0.00
20/03/2008	R186 On 06-November-08	8.50	Call	Option on Bond Future	484	546	484	546	0.00
20/03/2008	R186 On 06-November-08	8.50	Put	Option on Bond Future	4767	4533	4767	4533	0.00
20/03/2008	R196 On 02-May-08			Bond Future	10.8000	10.7140	101.2282	101.2919	0.00
20/03/2008	R196 On 07-August-08			Bond Future	10.3700	10.2710	104.2818	104.3331	0.00
20/03/2008	R196 On 06-November-08			Bond Future	10.0200	9.9300	101.9491	101.9760	0.00
20/03/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	0	0	0	0	0.00
20/03/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	1379	1315	1379	1315	0.00
20/03/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	911	937	911	937	0.00
20/03/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1765	1739	1765	1739	0.00
20/03/2008	R196 On 06-November-08	8.75	Call	Option on Bond Future	1439	1455	1439	1455	0.00
20/03/2008	R196 On 06-November-08	8.75	Put	Option on Bond Future	1816	1805	1816	1805	0.00
20/03/2008	R201 On 02-May-08			Bond Future	9.1900	9.1480	101.1433	101.3362	0.00
20/03/2008	R201 On 07-August-08			Bond Future	9.0800	9.0440	99.6368	99.8252	0.00
20/03/2008	R201 On 06-November-08			Bond Future	8.9900	8.9480	102.3018	102.4858	0.00
20/03/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	61	79	61	79	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
20/03/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	3447	3271	3447	3271	0.00
20/03/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	157	177	157	177	0.00
20/03/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	5428	5259	5428	5259	0.00
20/03/2008	R201 On 06-November-08	8.75	Call	Option on Bond Future	1140	1219	1140	1219	0.00
20/03/2008	R201 On 06-November-08	8.75	Put	Option on Bond Future	2241	2136	2241	2136	0.00
20/03/2008	R203 On 02-May-08			Bond Future	9.1500	9.1190	95.5980	95.7774	0.00
20/03/2008	R203 On 07-August-08			Bond Future	9.0700	9.0360	98.3676	98.5450	0.00
20/03/2008	R203 On 06-November-08			Bond Future	9.0000	8.9660	96.7955	96.9708	0.00
20/03/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	5	7	5	7	0.00
20/03/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	5578	5401	5578	5401	0.00
20/03/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	5	6	5	6	0.00
20/03/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	8208	8032	8208	8032	0.00
20/03/2008	R203 On 06-November-08	8.50	Call	Option on Bond Future	508	552	508	552	0.00
20/03/2008	R203 On 06-November-08	8.50	Put	Option on Bond Future	3460	3330	3460	3330	0.00
20/03/2008	R204 On 02-May-08			Bond Future	9.1400	9.1120	95.3409	95.5320	3,779.00
20/03/2008	R204 On 07-August-08			Bond Future	9.0700	9.0390	94.0349	94.2246	0.00
20/03/2008	R204 On 06-November-08			Bond Future	9.0000	8.9730	96.5437	96.7318	0.00
20/03/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	6	8	6	8	0.00
20/03/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	5920	5731	5920	5731	0.00
20/03/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	2	2	2	2	0.00
20/03/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	8846	8657	8846	8657	0.00
20/03/2008	R204 On 06-November-08	8.50	Call	Option on Bond Future	449	492	449	492	0.00
20/03/2008	R204 On 06-November-08	8.50	Put	Option on Bond Future	3670	3525	3670	3525	0.00
20/03/2008	R206 On 02-May-08			Bond Future	9.2100	9.1660	94.8819	95.0482	0.00
20/03/2008	R206 On 07-August-08			Bond Future	9.0900	9.0540	93.8523	94.0138	0.00
20/03/2008	R206 On 06-November-08			Bond Future	8.9900	8.9460	96.3611	96.5179	610.00
20/03/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	3	5	3	5	0.00
20/03/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	4080	3915	4080	3915	0.00
20/03/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	82	95	82	95	0.00
20/03/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	4625	4476	4625	4476	0.00
20/03/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	318	346	318	346	0.00
20/03/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	4279	4151	4279	4151	0.00
20/03/2008	R207 On 02-May-08			Bond Future	9.1400	9.1060	88.8534	89.0470	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
20/03/2008	R207 On 07-August-08			Bond Future	9.0700	9.0390	87.7657	87.9583	0.00
20/03/2008	R207 On 06-November-08			Bond Future	9.0100	8.9780	90.0998	90.2915	0.00
20/03/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	7	9	7	9	0.00
20/03/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	5976	5785	5976	5785	0.00
20/03/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	5	6	5	6	0.00
20/03/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	7233	7042	7233	7042	0.00
20/03/2008	R207 On 06-November-08	8.50	Call	Option on Bond Future	360	399	360	399	0.00
20/03/2008	R207 On 06-November-08	8.50	Put	Option on Bond Future	3681	3529	3681	3529	0.00
20/03/2008	R209 On 02-May-08			Bond Future	8.8600	8.8430	73.7619	73.9211	6,260.00
20/03/2008	R209 On 07-August-08			Bond Future	8.8100	8.7900	75.8999	76.0606	0.00
20/03/2008	R209 On 06-November-08			Bond Future	8.7700	8.7450	74.7544	74.9163	260.00
20/03/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	2	3	2	3	0.00
20/03/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	9828	9670	9828	9670	0.00
20/03/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
20/03/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	9389	9229	9389	9229	0.00
20/03/2008	R209 On 06-November-08	7.75	Call	Option on Bond Future	2	2	2	2	0.00
20/03/2008	R209 On 06-November-08	7.75	Put	Option on Bond Future	9016	8855	9016	8855	0.00
20/03/2008	TRT1 On 02-May-08			Index Future	255.1400	255.6390	255.1440	255.6390	0.00
20/03/2008	TRT1 On 07-August-08			Index Future	262.7300	263.2410	262.7310	263.2410	0.00
20/03/2008	TRT1 On 06-November-08			Index Future	270.0000	270.5270	270.0040	270.5270	400.00
25/03/2008	\$ / R On 13-June-08			Currency Future	8.2700	8.3533	8.2709	8.3533	29,965.00
25/03/2008	\$ / R On 15-September-08			Currency Future	8.4700	8.5467	8.4651	8.5467	16,444.00
25/03/2008	\$ / R On 12-December-08			Currency Future	8.6600	8.7529	8.6594	8.7529	5,418.00
25/03/2008	£ / R On 13-June-08			Currency Future	16.4100	16.4451	16.4098	16.4451	2,395.00
25/03/2008	£ / R On 15-September-08			Currency Future	16.6700	16.6961	16.6656	16.6961	667.00
25/03/2008	£ / R On 12-December-08			Currency Future	16.9200	16.9773	16.9242	16.9773	50.00
25/03/2008	€ / R On 13-June-08			Currency Future	12.8300	12.8374	12.8340	12.8374	10,480.00
25/03/2008	€ / R On 15-September-08			Currency Future	13.0700	13.0683	13.0685	13.0683	8,474.00
25/03/2008	€ / R On 12-December-08			Currency Future	13.3100	13.3212	13.3074	13.3212	2,530.00
25/03/2008	ALBI On 02-May-08			Index Future	256.6100	256.2440	256.6100	256.2440	594.00
25/03/2008	ALBI On 07-August-08			Index Future	264.5700	264.4180	264.5660	264.4180	0.00
25/03/2008	ALBI On 06-November-08			Index Future	272.0700	271.9160	272.0700	271.9160	0.00
25/03/2008	ALBI On 02-May-08	265.00	Call	Index Future	363	425	363	425	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
25/03/2008	ALBI On 02-May-08	265.00	Put	Index Future	84263	87985	84263	87985	0.00
25/03/2008	ALBI On 07-August-08	265.00	Call	Index Future	29997	29872	29997	29872	0.00
25/03/2008	ALBI On 07-August-08	265.00	Put	Index Future	34337	35692	34337	35692	0.00
25/03/2008	ALBI On 06-November-08	265.00	Call	Index Future	86595	85812	86595	85812	0.00
25/03/2008	ALBI On 06-November-08	265.00	Put	Index Future	15895	16652	15895	16652	0.00
25/03/2008	CRD1 On 02-May-08			Index Future	111.1100	110.9630	111.1100	110.9630	0.00
25/03/2008	CRD1 On 07-August-08			Index Future	114.4100	114.2620	114.4140	114.2620	0.00
25/03/2008	CRD1 On 06-November-08			Index Future	117.5800	117.4260	117.5830	117.4260	8.00
25/03/2008	GOVI On 02-May-08			jGovi	258.7900	258.4275	258.7890	258.4275	19.00
25/03/2008	GOVI On 07-August-08			jGovi	266.2500	265.8805	266.2545	265.8805	142.00
25/03/2008	GOVI On 06-November-08			jGovi	273.6900	273.3005	273.6850	273.3005	60.00
25/03/2008	GOVI On 02-May-08	264.00	Call	jGovi	2197	2300	2197	2300	0.00
25/03/2008	GOVI On 02-May-08	264.00	Put	jGovi	54307	58025	54307	58025	0.00
25/03/2008	GOVI On 07-August-08	274.00	Call	jGovi	7618	7350	7618	7350	0.00
25/03/2008	GOVI On 07-August-08	274.00	Put	jGovi	85073	88545	85073	88545	0.00
25/03/2008	GOVI On 06-November-08	274.00	Call	jGovi	41423	40014	41423	40014	0.00
25/03/2008	GOVI On 06-November-08	274.00	Put	jGovi	44573	47009	44573	47009	0.00
25/03/2008	ILBI On 02-May-08			Index Future	313.1900	312.6920	313.1910	312.6920	0.00
25/03/2008	J153 On 31-August-10			jSwap	10.9700	10.9690	0.0746	0.0745	0.00
25/03/2008	J157 On 15-September-15			jSwap	10.0900	10.0990	0.0430	0.0435	0.00
25/03/2008	J186 On 21-December-26			jSwap	9.5500	9.5730	0.1797	0.1816	0.00
25/03/2008	J201 On 22-December-14			jSwap	10.2000	10.2030	0.1352	0.1352	0.00
25/03/2008	J203 On 15-September-17			jSwap	9.9800	9.9950	0.1488	0.1495	0.00
25/03/2008	J204 On 21-December-18			jSwap	9.9700	9.9880	0.1658	0.1666	0.00
25/03/2008	J207 On 15-January-20			jSwap	9.8900	9.9170	0.1321	0.1340	0.00
25/03/2008	JBAR On 21-December-05			jBar	11.3800	11.3750	11.3750	11.3750	0.00
25/03/2008	JFRA On 05-February-09			jFra	11.2900	11.2760	0.0274	0.0273	0.00
25/03/2008	JFRA On 02-May-08			jFra	11.3600	11.3690	0.0293	0.0293	0.00
25/03/2008	JFRA On 07-May-09			jFra	10.9200	10.8560	0.0265	0.0263	0.00
25/03/2008	JFRA On 07-August-08			jFra	11.3900	11.3840	0.0276	0.0276	0.00
25/03/2008	JFRA On 06-August-09			jFra	10.6300	10.6310	0.0258	0.0258	0.00
25/03/2008	JFRA On 06-November-08			jFra	11.3600	11.3210	0.0275	0.0275	0.00
25/03/2008	JFRA On 05-November-09			jFra	10.3300	10.2870	0.0251	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
25/03/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20165	20292	20165	20292	0.00
25/03/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	17036	17198	17036	17198	0.00
25/03/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	7997	8399	7997	8399	0.00
25/03/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	5068	5473	5068	5473	0.00
25/03/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	13541	13760	13541	13760	0.00
25/03/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	10787	11010	10787	11010	0.00
25/03/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24080	24193	24080	24193	0.00
25/03/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	22540	22660	22540	22660	0.00
25/03/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	17052	17179	17052	17179	0.00
25/03/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	14368	14582	14368	14582	0.00
25/03/2008	JN02 On 02-May-08			jNote	10.9400	10.9310	0.1948	0.1946	0.00
25/03/2008	JN02 On 07-August-08			jNote	10.7400	10.7390	0.1900	0.1900	0.00
25/03/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	19488	19496	19488	19496	0.00
25/03/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	976	1227	976	1227	0.00
25/03/2008	JN05 On 02-May-08			jNote	10.1400	10.1390	0.3910	0.3910	0.00
25/03/2008	JN05 On 07-August-08			jNote	10.0300	10.0320	0.3869	0.3870	0.00
25/03/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	26645	26814	26645	26814	0.00
25/03/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	326	434	326	434	0.00
25/03/2008	JN10 On 02-May-08			jNote	9.8000	9.8170	0.6145	0.6153	0.00
25/03/2008	JN10 On 07-August-08			jNote	9.7200	9.7390	0.6114	0.6121	0.00
25/03/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	51943	52908	51943	52908	0.00
25/03/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	2	3	2	3	0.00
25/03/2008	JROD On 31-March-08			jRod	10.7000	10.7010	0.0070	0.0082	0.00
25/03/2008	JROD On 30-April-08			jRod	10.8200	10.8600	0.0072	0.0083	0.00
25/03/2008	JROD On 30-May-08			jRod	11.1000	11.1470	0.0078	0.0090	0.00
25/03/2008	JROD On 30-June-08			jRod	11.0600	11.0850	0.0153	0.0165	0.00
25/03/2008	JROD On 31-July-08			jRod	11.2200	11.2480	0.0159	0.0171	0.00
25/03/2008	OTH1 On 02-May-08			Index Future	245.7800	245.3760	245.7790	245.3760	0.00
25/03/2008	OTH1 On 07-August-08			Index Future	253.0900	252.6720	253.0880	252.6720	0.00
25/03/2008	OTH1 On 06-November-08			Index Future	260.1000	259.6670	260.0980	259.6670	12.00
25/03/2008	R153 On 02-May-08			Bond Future	9.5700	9.5930	109.3529	109.3104	10,082.00
25/03/2008	R153 On 07-August-08			Bond Future	9.4600	9.4810	112.2798	112.2417	1,290.00
25/03/2008	R153 On 06-November-08			Bond Future	9.3200	9.3430	108.5199	108.4861	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
25/03/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	42	48	42	48	0.00
25/03/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	1269	1318	1269	1318	0.00
25/03/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	84	85	84	85	0.00
25/03/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	1935	1974	1935	1974	0.00
25/03/2008	R153 On 06-November-08	9.25	Call	Option on Bond Future	1643	1645	1643	1645	0.00
25/03/2008	R153 On 06-November-08	9.25	Put	Option on Bond Future	1767	1803	1767	1803	0.00
25/03/2008	R153 On 07-August-08	8.25	Call	Option on Bond Future	37	38	37	38	0.00
25/03/2008	R153 On 07-August-08	8.25	Put	Option on Bond Future	2376	2415	2376	2415	0.00
25/03/2008	R157 On 02-May-08			Bond Future	9.1400	9.1640	124.8731	124.7522	10,794.00
25/03/2008	R157 On 07-August-08			Bond Future	9.0700	9.0910	128.2806	128.1627	2,527.00
25/03/2008	R157 On 06-November-08			Bond Future	9.0000	9.0160	124.7413	124.6262	0.00
25/03/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	275	299	275	299	0.00
25/03/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	2690	2834	2690	2834	0.00
25/03/2008	R157 On 07-August-08	9.25	Call	Option on Bond Future	2689	2659	2689	2659	0.00
25/03/2008	R157 On 07-August-08	9.25	Put	Option on Bond Future	1639	1727	1639	1727	500.00
25/03/2008	R157 On 06-November-08	8.75	Call	Option on Bond Future	1337	1313	1337	1313	0.00
25/03/2008	R157 On 06-November-08	8.75	Put	Option on Bond Future	2764	2855	2764	2855	0.00
25/03/2008	R157 On 07-August-08	8.75	Call	Option on Bond Future	1237	1230	1237	1230	500.00
25/03/2008	R157 On 07-August-08	8.75	Put	Option on Bond Future	3150	3261	3150	3261	0.00
25/03/2008	R157 On 07-August-08	8.25	Call	Option on Bond Future	414	417	414	417	500.00
25/03/2008	R157 On 07-August-08	8.25	Put	Option on Bond Future	5385	5506	5385	5506	0.00
25/03/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	204	207	204	207	0.00
25/03/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	6741	6863	6741	6863	0.00
25/03/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	79	93	79	93	0.00
25/03/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	4058	4193	4058	4193	2,000.00
25/03/2008	R186 On 02-May-08			Bond Future	9.0200	9.0380	117.1919	116.9952	1,170.00
25/03/2008	R186 On 07-August-08			Bond Future	8.9600	8.9770	115.2469	115.0498	220.00
25/03/2008	R186 On 06-November-08			Bond Future	8.9000	8.9230	118.3163	118.1192	0.00
25/03/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	10	15	10	15	0.00
25/03/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	10756	10958	10756	10958	0.00
25/03/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	233	238	233	238	0.00
25/03/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	13155	13358	13155	13358	0.00
25/03/2008	R186 On 06-November-08	8.50	Call	Option on Bond Future	509	484	509	484	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
25/03/2008	R186 On 06-November-08	8.50	Put	Option on Bond Future	4594	4767	4594	4767	0.00
25/03/2008	R196 On 02-May-08			Bond Future	10.7600	10.7980	101.2548	101.2282	0.00
25/03/2008	R196 On 07-August-08			Bond Future	10.3300	10.3690	104.3028	104.2818	0.00
25/03/2008	R196 On 06-November-08			Bond Future	9.9800	10.0210	101.9609	101.9491	0.00
25/03/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	0	0	0	0	0.00
25/03/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	1352	1379	1352	1379	0.00
25/03/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	897	911	897	911	0.00
25/03/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1730	1765	1730	1765	0.00
25/03/2008	R196 On 06-November-08	8.75	Call	Option on Bond Future	1427	1439	1427	1439	0.00
25/03/2008	R196 On 06-November-08	8.75	Put	Option on Bond Future	1792	1816	1792	1816	0.00
25/03/2008	R201 On 02-May-08			Bond Future	9.1700	9.1880	101.2397	101.1433	0.00
25/03/2008	R201 On 07-August-08			Bond Future	9.0600	9.0840	99.7309	99.6368	0.00
25/03/2008	R201 On 06-November-08			Bond Future	8.9700	8.9880	102.3937	102.3018	0.00
25/03/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	51	61	51	61	0.00
25/03/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	3340	3447	3340	3447	0.00
25/03/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	154	157	154	157	0.00
25/03/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	5331	5428	5331	5428	0.00
25/03/2008	R201 On 06-November-08	8.75	Call	Option on Bond Future	1160	1140	1160	1140	0.00
25/03/2008	R201 On 06-November-08	8.75	Put	Option on Bond Future	2169	2241	2169	2241	0.00
25/03/2008	R203 On 02-May-08			Bond Future	9.1300	9.1490	95.7175	95.5980	0.00
25/03/2008	R203 On 07-August-08			Bond Future	9.0500	9.0660	98.4858	98.3676	0.00
25/03/2008	R203 On 06-November-08			Bond Future	8.9800	8.9960	96.9124	96.7955	0.00
25/03/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	4	5	4	5	0.00
25/03/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	5457	5578	5457	5578	0.00
25/03/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	5	5	5	5	0.00
25/03/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	8090	8208	8090	8208	0.00
25/03/2008	R203 On 06-November-08	8.50	Call	Option on Bond Future	522	508	522	508	0.00
25/03/2008	R203 On 06-November-08	8.50	Put	Option on Bond Future	3358	3460	3358	3460	0.00
25/03/2008	R204 On 02-May-08			Bond Future	9.1100	9.1420	95.5320	95.3409	3,779.00
25/03/2008	R204 On 07-August-08			Bond Future	9.0400	9.0690	94.2246	94.0349	0.00
25/03/2008	R204 On 06-November-08			Bond Future	8.9700	9.0030	96.7318	96.5437	0.00
25/03/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	5	6	5	6	0.00
25/03/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	5727	5920	5727	5920	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
25/03/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	2	2	2	2	0.00
25/03/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	8657	8846	8657	8846	0.00
25/03/2008	R204 On 06-November-08	8.50	Call	Option on Bond Future	477	449	477	449	0.00
25/03/2008	R204 On 06-November-08	8.50	Put	Option on Bond Future	3510	3670	3510	3670	0.00
25/03/2008	R206 On 02-May-08			Bond Future	9.1900	9.2060	94.9650	94.8819	0.00
25/03/2008	R206 On 07-August-08			Bond Future	9.0700	9.0940	93.9331	93.8523	0.00
25/03/2008	R206 On 06-November-08			Bond Future	8.9700	8.9860	96.4395	96.3611	610.00
25/03/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	2	3	2	3	0.00
25/03/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	3996	4080	3996	4080	0.00
25/03/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	81	82	81	82	0.00
25/03/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	4543	4625	4543	4625	0.00
25/03/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	320	318	320	318	0.00
25/03/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	4203	4279	4203	4279	0.00
25/03/2008	R207 On 02-May-08			Bond Future	9.1200	9.1360	88.9824	88.8534	0.00
25/03/2008	R207 On 07-August-08			Bond Future	9.0500	9.0690	87.8940	87.7657	0.00
25/03/2008	R207 On 06-November-08			Bond Future	8.9900	9.0080	90.2275	90.0998	0.00
25/03/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	5	7	5	7	0.00
25/03/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	5846	5976	5846	5976	0.00
25/03/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	5	5	5	5	0.00
25/03/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	7105	7233	7105	7233	0.00
25/03/2008	R207 On 06-November-08	8.50	Call	Option on Bond Future	373	360	373	360	0.00
25/03/2008	R207 On 06-November-08	8.50	Put	Option on Bond Future	3567	3681	3567	3681	0.00
25/03/2008	R209 On 02-May-08			Bond Future	8.8400	8.8630	73.9211	73.7619	6,260.00
25/03/2008	R209 On 07-August-08			Bond Future	8.7900	8.8100	76.0606	75.8999	0.00
25/03/2008	R209 On 06-November-08			Bond Future	8.7500	8.7650	74.9163	74.7544	260.00
25/03/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	1	2	1	2	0.00
25/03/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	9668	9828	9668	9828	0.00
25/03/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
25/03/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	9229	9389	9229	9389	0.00
25/03/2008	R209 On 06-November-08	7.75	Call	Option on Bond Future	2	2	2	2	0.00
25/03/2008	R209 On 06-November-08	7.75	Put	Option on Bond Future	8854	9016	8854	9016	0.00
25/03/2008	TRT1 On 02-May-08			Index Future	255.5000	255.1440	255.4980	255.1440	0.00
25/03/2008	TRT1 On 07-August-08			Index Future	263.1000	262.7310	263.0960	262.7310	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
25/03/2008	TRT1 On 06-November-08			Index Future	270.3800	270.0040	270.3830	270.0040	400.00
26/03/2008	\$ / R On 13-June-08			Currency Future	8.2300	8.2709	8.2313	8.2709	30,014.00
26/03/2008	\$ / R On 15-September-08			Currency Future	8.4200	8.4651	8.4191	8.4651	16,444.00
26/03/2008	\$ / R On 12-December-08			Currency Future	8.6100	8.6594	8.6141	8.6594	5,183.00
26/03/2008	£ / R On 13-June-08			Currency Future	16.3400	16.4098	16.3400	16.4098	2,395.00
26/03/2008	£ / R On 15-September-08			Currency Future	16.5800	16.6656	16.5843	16.6656	517.00
26/03/2008	£ / R On 12-December-08			Currency Future	16.8400	16.9242	16.8420	16.9242	50.00
26/03/2008	€ / R On 13-June-08			Currency Future	12.8900	12.8340	12.8948	12.8340	8,810.00
26/03/2008	€ / R On 15-September-08			Currency Future	13.1200	13.0685	13.1197	13.0685	8,499.00
26/03/2008	€ / R On 12-December-08			Currency Future	13.3600	13.3074	13.3596	13.3074	1,800.00
26/03/2008	ALBI On 02-May-08			Index Future	256.2900	256.6100	256.2920	256.6100	594.00
26/03/2008	ALBI On 07-August-08			Index Future	264.1400	264.5660	264.1380	264.5660	0.00
26/03/2008	ALBI On 06-November-08			Index Future	271.6700	272.0700	271.6710	272.0700	0.00
26/03/2008	ALBI On 02-May-08	265.00	Call	Index Future	269	363	269	363	0.00
26/03/2008	ALBI On 02-May-08	265.00	Put	Index Future	87349	84263	87349	84263	0.00
26/03/2008	ALBI On 07-August-08	265.00	Call	Index Future	27850	29997	27850	29997	0.00
26/03/2008	ALBI On 07-August-08	265.00	Put	Index Future	36470	34337	36470	34337	0.00
26/03/2008	ALBI On 06-November-08	265.00	Call	Index Future	83532	86595	83532	86595	0.00
26/03/2008	ALBI On 06-November-08	265.00	Put	Index Future	16822	15895	16822	15895	0.00
26/03/2008	CRD1 On 02-May-08			Index Future	110.9800	111.1100	110.9750	111.1100	0.00
26/03/2008	CRD1 On 07-August-08			Index Future	114.2300	114.4140	114.2260	114.4140	0.00
26/03/2008	CRD1 On 06-November-08			Index Future	117.3500	117.5830	117.3520	117.5830	8.00
26/03/2008	GOVI On 02-May-08			jGovi	258.4500	258.7890	258.4545	258.7890	19.00
26/03/2008	GOVI On 07-August-08			jGovi	265.8500	266.2545	265.8455	266.2545	142.00
26/03/2008	GOVI On 06-November-08			jGovi	273.1300	273.6850	273.1250	273.6850	60.00
26/03/2008	GOVI On 02-May-08	264.00	Call	jGovi	1762	2197	1762	2197	0.00
26/03/2008	GOVI On 02-May-08	264.00	Put	jGovi	57217	54307	57217	54307	0.00
26/03/2008	GOVI On 07-August-08	274.00	Call	jGovi	6847	7618	6847	7618	0.00
26/03/2008	GOVI On 07-August-08	274.00	Put	jGovi	88392	85073	88392	85073	0.00
26/03/2008	GOVI On 06-November-08	274.00	Call	jGovi	38607	41423	38607	41423	0.00
26/03/2008	GOVI On 06-November-08	274.00	Put	jGovi	47357	44573	47357	44573	0.00
26/03/2008	ILBI On 02-May-08			Index Future	313.4000	313.1910	313.3960	313.1910	0.00
26/03/2008	J153 On 31-August-10			jSwap	11.0500	10.9660	0.0764	0.0746	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
26/03/2008	J157 On 15-September-15			jSwap	10.1100	10.0860	0.0442	0.0430	0.00
26/03/2008	J186 On 21-December-26			jSwap	9.5600	9.5450	0.1806	0.1797	0.00
26/03/2008	J201 On 22-December-14			jSwap	10.2200	10.1970	0.1362	0.1352	0.00
26/03/2008	J203 On 15-September-17			jSwap	10.0000	9.9780	0.1497	0.1488	0.00
26/03/2008	J204 On 21-December-18			jSwap	9.9800	9.9700	0.1664	0.1658	0.00
26/03/2008	J207 On 15-January-20			jSwap	9.9000	9.8860	0.1327	0.1321	0.00
26/03/2008	JBAR On 21-December-05			jBar	11.3800	11.3750	11.3750	11.3750	0.00
26/03/2008	JFRA On 05-February-09			jFra	11.4000	11.2900	0.0276	0.0274	0.00
26/03/2008	JFRA On 02-May-08			jFra	11.3900	11.3640	0.0294	0.0293	0.00
26/03/2008	JFRA On 07-May-09			jFra	11.0000	10.9190	0.0267	0.0265	0.00
26/03/2008	JFRA On 07-August-08			jFra	11.4500	11.3860	0.0277	0.0276	0.00
26/03/2008	JFRA On 06-August-09			jFra	10.7400	10.6340	0.0261	0.0258	0.00
26/03/2008	JFRA On 06-November-08			jFra	11.4000	11.3570	0.0276	0.0275	0.00
26/03/2008	JFRA On 05-November-09			jFra	10.4300	10.3280	0.0253	0.0251	0.00
26/03/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20269	20165	20269	20165	0.00
26/03/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	16883	17036	16883	17036	0.00
26/03/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	7950	7997	7950	7997	0.00
26/03/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	4957	5068	4957	5068	0.00
26/03/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	13577	13541	13577	13541	0.00
26/03/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	10671	10787	10671	10787	0.00
26/03/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24179	24080	24179	24080	0.00
26/03/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	22394	22540	22394	22540	0.00
26/03/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	17072	17052	17072	17052	0.00
26/03/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	14284	14368	14284	14368	0.00
26/03/2008	JN02 On 02-May-08			jNote	11.0200	10.9440	0.1961	0.1948	0.00
26/03/2008	JN02 On 07-August-08			jNote	10.8400	10.7390	0.1916	0.1900	0.00
26/03/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	20674	19488	20674	19488	0.00
26/03/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	777	976	777	976	0.00
26/03/2008	JN05 On 02-May-08			jNote	10.2100	10.1370	0.3930	0.3910	0.00
26/03/2008	JN05 On 07-August-08			jNote	10.0900	10.0280	0.3884	0.3869	0.00
26/03/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	29267	26645	29267	26645	0.00
26/03/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	196	326	196	326	0.00
26/03/2008	JN10 On 02-May-08			jNote	9.8100	9.8010	0.6143	0.6145	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
26/03/2008	JN10 On 07-August-08			jNote	9.7300	9.7230	0.6110	0.6114	0.00
26/03/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	52617	51943	52617	51943	0.00
26/03/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	1	2	1	2	0.00
26/03/2008	JROD On 31-March-08			jRod	10.7000	10.6960	0.0070	0.0070	0.00
26/03/2008	JROD On 30-April-08			jRod	10.8200	10.8240	0.0071	0.0072	0.00
26/03/2008	JROD On 30-May-08			jRod	11.0900	11.0960	0.0078	0.0078	0.00
26/03/2008	JROD On 30-June-08			jRod	11.0500	11.0590	0.0153	0.0153	0.00
26/03/2008	JROD On 31-July-08			jRod	11.2200	11.2240	0.0159	0.0159	0.00
26/03/2008	OTH1 On 02-May-08			Index Future	245.3900	245.7790	245.3890	245.7790	0.00
26/03/2008	OTH1 On 07-August-08			Index Future	252.5800	253.0880	252.5790	253.0880	0.00
26/03/2008	OTH1 On 06-November-08			Index Future	259.4900	260.0980	259.4900	260.0980	12.00
26/03/2008	R153 On 02-May-08			Bond Future	9.6100	9.5730	109.2679	109.3529	10,082.00
26/03/2008	R153 On 07-August-08			Bond Future	9.5000	9.4610	112.2037	112.2798	1,290.00
26/03/2008	R153 On 06-November-08			Bond Future	9.3600	9.3230	108.4523	108.5199	0.00
26/03/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	32	42	32	42	0.00
26/03/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	1345	1269	1345	1269	0.00
26/03/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	74	84	74	84	0.00
26/03/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	2001	1935	2001	1935	0.00
26/03/2008	R153 On 06-November-08	9.25	Call	Option on Bond Future	1606	1643	1606	1643	0.00
26/03/2008	R153 On 06-November-08	9.25	Put	Option on Bond Future	1797	1767	1797	1767	0.00
26/03/2008	R153 On 07-August-08	8.25	Call	Option on Bond Future	32	37	32	37	0.00
26/03/2008	R153 On 07-August-08	8.25	Put	Option on Bond Future	2448	2376	2448	2376	0.00
26/03/2008	R157 On 02-May-08			Bond Future	9.1500	9.1440	124.8126	124.8731	10,794.00
26/03/2008	R157 On 07-August-08			Bond Future	9.0800	9.0710	128.2216	128.2806	2,527.00
26/03/2008	R157 On 06-November-08			Bond Future	9.0100	8.9960	124.6837	124.7413	0.00
26/03/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	255	275	255	275	0.00
26/03/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	2730	2690	2730	2690	0.00
26/03/2008	R157 On 07-August-08	9.25	Call	Option on Bond Future	2647	2689	2647	2689	0.00
26/03/2008	R157 On 07-August-08	9.25	Put	Option on Bond Future	1656	1639	1656	1639	500.00
26/03/2008	R157 On 06-November-08	8.75	Call	Option on Bond Future	1311	1337	1311	1337	0.00
26/03/2008	R157 On 06-November-08	8.75	Put	Option on Bond Future	2795	2764	2795	2764	0.00
26/03/2008	R157 On 07-August-08	8.75	Call	Option on Bond Future	1209	1237	1209	1237	500.00
26/03/2008	R157 On 07-August-08	8.75	Put	Option on Bond Future	3181	3150	3181	3150	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
26/03/2008	R157 On 07-August-08	8.25	Call	Option on Bond Future	400	414	400	414	500.00
26/03/2008	R157 On 07-August-08	8.25	Put	Option on Bond Future	5430	5385	5430	5385	0.00
26/03/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	196	204	196	204	0.00
26/03/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	6792	6741	6792	6741	0.00
26/03/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	70	79	70	79	0.00
26/03/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	4110	4058	4110	4058	2,000.00
26/03/2008	R186 On 02-May-08			Bond Future	9.0300	9.0180	117.0935	117.1919	1,170.00
26/03/2008	R186 On 07-August-08			Bond Future	8.9700	8.9570	115.1483	115.2469	220.00
26/03/2008	R186 On 06-November-08			Bond Future	8.9100	8.9030	118.2177	118.3163	0.00
26/03/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	8	10	8	10	0.00
26/03/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	10853	10756	10853	10756	0.00
26/03/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	222	233	222	233	0.00
26/03/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	13243	13155	13243	13155	0.00
26/03/2008	R186 On 06-November-08	8.50	Call	Option on Bond Future	486	509	486	509	0.00
26/03/2008	R186 On 06-November-08	8.50	Put	Option on Bond Future	4671	4594	4671	4594	0.00
26/03/2008	R196 On 02-May-08			Bond Future	10.7800	10.7630	101.2457	101.2548	0.00
26/03/2008	R196 On 07-August-08			Bond Future	10.3500	10.3290	104.2923	104.3028	0.00
26/03/2008	R196 On 06-November-08			Bond Future	10.0100	9.9810	101.9518	101.9609	0.00
26/03/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	0	0	0	0	0.00
26/03/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	1361	1352	1361	1352	0.00
26/03/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	888	897	888	897	0.00
26/03/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1732	1730	1732	1730	0.00
26/03/2008	R196 On 06-November-08	8.75	Call	Option on Bond Future	1419	1427	1419	1427	0.00
26/03/2008	R196 On 06-November-08	8.75	Put	Option on Bond Future	1794	1792	1794	1792	0.00
26/03/2008	R201 On 02-May-08			Bond Future	9.1700	9.1680	101.2397	101.2397	0.00
26/03/2008	R201 On 07-August-08			Bond Future	9.0600	9.0640	99.7309	99.7309	0.00
26/03/2008	R201 On 06-November-08			Bond Future	8.9700	8.9680	102.3937	102.3937	0.00
26/03/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	48	51	48	51	0.00
26/03/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	3337	3340	3337	3340	0.00
26/03/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	152	154	152	154	0.00
26/03/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	5329	5331	5329	5331	0.00
26/03/2008	R201 On 06-November-08	8.75	Call	Option on Bond Future	1157	1160	1157	1160	0.00
26/03/2008	R201 On 06-November-08	8.75	Put	Option on Bond Future	2166	2169	2166	2169	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
26/03/2008	R203 On 02-May-08			Bond Future	9.1300	9.1290	95.7175	95.7175	0.00
26/03/2008	R203 On 07-August-08			Bond Future	9.0500	9.0460	98.4858	98.4858	0.00
26/03/2008	R203 On 06-November-08			Bond Future	8.9800	8.9760	96.9124	96.9124	0.00
26/03/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	3	4	3	4	0.00
26/03/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	5457	5457	5457	5457	0.00
26/03/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	4	5	4	5	0.00
26/03/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	8090	8090	8090	8090	0.00
26/03/2008	R203 On 06-November-08	8.50	Call	Option on Bond Future	520	522	520	522	0.00
26/03/2008	R203 On 06-November-08	8.50	Put	Option on Bond Future	3356	3358	3356	3358	0.00
26/03/2008	R204 On 02-May-08			Bond Future	9.1100	9.1120	95.5320	95.5320	3,779.00
26/03/2008	R204 On 07-August-08			Bond Future	9.0400	9.0390	94.2246	94.2246	0.00
26/03/2008	R204 On 06-November-08			Bond Future	8.9700	8.9730	96.7318	96.7318	0.00
26/03/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	4	5	4	5	0.00
26/03/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	5727	5727	5727	5727	0.00
26/03/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	2	2	2	2	0.00
26/03/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	8656	8657	8656	8657	0.00
26/03/2008	R204 On 06-November-08	8.50	Call	Option on Bond Future	475	477	475	477	0.00
26/03/2008	R204 On 06-November-08	8.50	Put	Option on Bond Future	3508	3510	3508	3510	0.00
26/03/2008	R206 On 02-May-08			Bond Future	9.2000	9.1860	94.9234	94.9650	0.00
26/03/2008	R206 On 07-August-08			Bond Future	9.0800	9.0740	93.8927	93.9331	0.00
26/03/2008	R206 On 06-November-08			Bond Future	8.9800	8.9660	96.4003	96.4395	610.00
26/03/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	2	2	2	2	0.00
26/03/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	4037	3996	4037	3996	0.00
26/03/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	77	81	77	81	0.00
26/03/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	4579	4543	4579	4543	0.00
26/03/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	312	320	312	320	0.00
26/03/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	4234	4203	4234	4203	0.00
26/03/2008	R207 On 02-May-08			Bond Future	9.1300	9.1160	88.9178	88.9824	0.00
26/03/2008	R207 On 07-August-08			Bond Future	9.0600	9.0490	87.8298	87.8940	0.00
26/03/2008	R207 On 06-November-08			Bond Future	9.0000	8.9880	90.1636	90.2275	0.00
26/03/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	4	5	4	5	0.00
26/03/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	5909	5846	5909	5846	0.00
26/03/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	4	5	4	5	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
26/03/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	7168	7105	7168	7105	0.00
26/03/2008	R207 On 06-November-08	8.50	Call	Option on Bond Future	359	373	359	373	0.00
26/03/2008	R207 On 06-November-08	8.50	Put	Option on Bond Future	3617	3567	3617	3567	0.00
26/03/2008	R209 On 02-May-08			Bond Future	8.8600	8.8430	73.7619	73.9211	6,260.00
26/03/2008	R209 On 07-August-08			Bond Future	8.8100	8.7900	75.8999	76.0606	0.00
26/03/2008	R209 On 06-November-08			Bond Future	8.7700	8.7450	74.7544	74.9163	260.00
26/03/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	1	1	1	1	0.00
26/03/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	9827	9668	9827	9668	0.00
26/03/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
26/03/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	9389	9229	9389	9229	0.00
26/03/2008	R209 On 06-November-08	7.75	Call	Option on Bond Future	2	2	2	2	0.00
26/03/2008	R209 On 06-November-08	7.75	Put	Option on Bond Future	9016	8854	9016	8854	0.00
26/03/2008	TRT1 On 02-May-08			Index Future	255.1600	255.4980	255.1620	255.4980	0.00
26/03/2008	TRT1 On 07-August-08			Index Future	262.6400	263.0960	262.6380	263.0960	0.00
26/03/2008	TRT1 On 06-November-08			Index Future	269.8300	270.3830	269.8250	270.3830	400.00
27/03/2008	\$ / R On 13-June-08			Currency Future	8.1900	8.2313	8.1936	8.2313	31,985.00
27/03/2008	\$ / R On 15-September-08			Currency Future	8.3800	8.4191	8.3833	8.4191	16,473.00
27/03/2008	\$ / R On 12-December-08			Currency Future	8.5800	8.6141	8.5773	8.6141	5,183.00
27/03/2008	£ / R On 13-June-08			Currency Future	16.3700	16.3400	16.3715	16.3400	2,397.00
27/03/2008	£ / R On 15-September-08			Currency Future	16.6200	16.5843	16.6208	16.5843	517.00
27/03/2008	£ / R On 12-December-08			Currency Future	16.8800	16.8420	16.8792	16.8420	50.00
27/03/2008	€ / R On 13-June-08			Currency Future	12.8800	12.8948	12.8823	12.8948	8,715.00
27/03/2008	€ / R On 15-September-08			Currency Future	13.1100	13.1197	13.1116	13.1197	8,499.00
27/03/2008	€ / R On 12-December-08			Currency Future	13.3500	13.3596	13.3505	13.3596	1,823.00
27/03/2008	ALBI On 02-May-08			Index Future	255.9000	256.2920	255.8950	256.2920	594.00
27/03/2008	ALBI On 07-August-08			Index Future	263.7600	264.1380	263.7630	264.1380	0.00
27/03/2008	ALBI On 06-November-08			Index Future	271.2900	271.6710	271.2860	271.6710	0.00
27/03/2008	ALBI On 02-May-08	265.00	Call	Index Future	185	269	185	269	0.00
27/03/2008	ALBI On 02-May-08	265.00	Put	Index Future	91235	87349	91235	87349	0.00
27/03/2008	ALBI On 07-August-08	265.00	Call	Index Future	26029	27850	26029	27850	0.00
27/03/2008	ALBI On 07-August-08	265.00	Put	Index Future	38399	36470	38399	36470	0.00
27/03/2008	ALBI On 06-November-08	265.00	Call	Index Future	80615	83532	80615	83532	0.00
27/03/2008	ALBI On 06-November-08	265.00	Put	Index Future	17755	16822	17755	16822	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
27/03/2008	CRD1 On 02-May-08			Index Future	110.8500	110.9750	110.8450	110.9750	0.00
27/03/2008	CRD1 On 07-August-08			Index Future	114.0900	114.2260	114.0930	114.2260	0.00
27/03/2008	CRD1 On 06-November-08			Index Future	117.2200	117.3520	117.2160	117.3520	8.00
27/03/2008	GOVI On 02-May-08			jGovi	258.0700	258.4545	258.0655	258.4545	19.00
27/03/2008	GOVI On 07-August-08			jGovi	265.4500	265.8455	265.4465	265.8455	142.00
27/03/2008	GOVI On 06-November-08			jGovi	272.7100	273.1250	272.7145	273.1250	60.00
27/03/2008	GOVI On 02-May-08	264.00	Call	jGovi	1351	1762	1351	1762	0.00
27/03/2008	GOVI On 02-May-08	264.00	Put	jGovi	60696	57217	60696	57217	0.00
27/03/2008	GOVI On 07-August-08	274.00	Call	jGovi	6150	6847	6150	6847	0.00
27/03/2008	GOVI On 07-August-08	274.00	Put	jGovi	91685	88392	91685	88392	0.00
27/03/2008	GOVI On 06-November-08	274.00	Call	jGovi	36593	38607	36593	38607	0.00
27/03/2008	GOVI On 06-November-08	274.00	Put	jGovi	49448	47357	49448	47357	0.00
27/03/2008	ILBI On 02-May-08			Index Future	313.4100	313.3960	313.4100	313.3960	0.00
27/03/2008	J153 On 31-August-10			jSwap	11.0700	11.0520	0.0767	0.0764	0.00
27/03/2008	J157 On 15-September-15			jSwap	10.1400	10.1120	0.0457	0.0442	0.00
27/03/2008	J186 On 21-December-26			jSwap	9.6000	9.5560	0.1843	0.1806	0.00
27/03/2008	J201 On 22-December-14			jSwap	10.2700	10.2200	0.1387	0.1362	0.00
27/03/2008	J203 On 15-September-17			jSwap	10.0300	9.9950	0.1516	0.1497	0.00
27/03/2008	J204 On 21-December-18			jSwap	10.0200	9.9810	0.1686	0.1664	0.00
27/03/2008	J207 On 15-January-20			jSwap	9.9300	9.8960	0.1351	0.1327	0.00
27/03/2008	JBAR On 21-December-05			jBar	11.3800	11.3750	11.3750	11.3750	0.00
27/03/2008	JFRA On 05-February-09			jFra	11.4000	11.3970	0.0276	0.0276	0.00
27/03/2008	JFRA On 02-May-08			jFra	11.3900	11.3880	0.0294	0.0294	0.00
27/03/2008	JFRA On 07-May-09			jFra	11.0300	11.0010	0.0267	0.0267	0.00
27/03/2008	JFRA On 07-August-08			jFra	11.4500	11.4490	0.0277	0.0277	0.00
27/03/2008	JFRA On 06-August-09			jFra	10.7700	10.7350	0.0261	0.0261	0.00
27/03/2008	JFRA On 06-November-08			jFra	11.4300	11.4000	0.0277	0.0276	0.00
27/03/2008	JFRA On 05-November-09			jFra	10.4400	10.4290	0.0254	0.0253	0.00
27/03/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20238	20269	20238	20269	0.00
27/03/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	16856	16883	16856	16883	0.00
27/03/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	7869	7950	7869	7950	0.00
27/03/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	4869	4957	4869	4957	0.00
27/03/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	13533	13577	13533	13577	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
27/03/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	10625	10671	10625	10671	0.00
27/03/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24192	24179	24192	24179	0.00
27/03/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	22334	22394	22334	22394	0.00
27/03/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	17070	17072	17070	17072	0.00
27/03/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	14219	14284	14219	14284	0.00
27/03/2008	JN02 On 02-May-08			jNote	11.0400	11.0230	0.1963	0.1961	0.00
27/03/2008	JN02 On 07-August-08			jNote	10.8600	10.8380	0.1918	0.1916	0.00
27/03/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	20858	20674	20858	20674	0.00
27/03/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	714	777	714	777	0.00
27/03/2008	JN05 On 02-May-08			jNote	10.2400	10.2100	0.3941	0.3930	0.00
27/03/2008	JN05 On 07-August-08			jNote	10.1300	10.0880	0.3898	0.3884	0.00
27/03/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	30505	29267	30505	29267	0.00
27/03/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	145	196	145	196	0.00
27/03/2008	JN10 On 02-May-08			jNote	9.8500	9.8130	0.6157	0.6143	0.00
27/03/2008	JN10 On 07-August-08			jNote	9.7700	9.7330	0.6125	0.6110	0.00
27/03/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	54849	52617	54849	52617	0.00
27/03/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	1	1	1	1	0.00
27/03/2008	JROD On 31-March-08			jRod	10.7000	10.6950	0.0070	0.0070	0.00
27/03/2008	JROD On 30-April-08			jRod	10.8100	10.8170	0.0071	0.0071	0.00
27/03/2008	JROD On 30-May-08			jRod	11.0700	11.0860	0.0078	0.0078	0.00
27/03/2008	JROD On 30-June-08			jRod	11.0500	11.0540	0.0152	0.0153	0.00
27/03/2008	JROD On 31-July-08			jRod	11.2200	11.2190	0.0159	0.0159	0.00
27/03/2008	OTH1 On 02-May-08			Index Future	244.9600	245.3890	244.9610	245.3890	0.00
27/03/2008	OTH1 On 07-August-08			Index Future	252.1400	252.5790	252.1380	252.5790	0.00
27/03/2008	OTH1 On 06-November-08			Index Future	259.0400	259.4900	259.0390	259.4900	12.00
27/03/2008	R153 On 02-May-08			Bond Future	9.6500	9.6130	109.1830	109.2679	10,082.00
27/03/2008	R153 On 07-August-08			Bond Future	9.5400	9.5010	112.1276	112.2037	1,290.00
27/03/2008	R153 On 06-November-08			Bond Future	9.4000	9.3630	108.3847	108.4523	0.00
27/03/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	25	32	25	32	0.00
27/03/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	1422	1345	1422	1345	0.00
27/03/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	66	74	66	74	0.00
27/03/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	2069	2001	2069	2001	0.00
27/03/2008	R153 On 06-November-08	9.25	Call	Option on Bond Future	1569	1606	1569	1606	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
27/03/2008	R153 On 06-November-08	9.25	Put	Option on Bond Future	1828	1797	1828	1797	0.00
27/03/2008	R153 On 07-August-08	8.25	Call	Option on Bond Future	28	32	28	32	0.00
27/03/2008	R153 On 07-August-08	8.25	Put	Option on Bond Future	2519	2448	2519	2448	0.00
27/03/2008	R157 On 02-May-08			Bond Future	9.1800	9.1540	124.6314	124.8126	10,794.00
27/03/2008	R157 On 07-August-08			Bond Future	9.1100	9.0810	128.0450	128.2216	2,527.00
27/03/2008	R157 On 06-November-08			Bond Future	9.0400	9.0060	124.5114	124.6837	0.00
27/03/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	215	255	215	255	0.00
27/03/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	2871	2730	2871	2730	0.00
27/03/2008	R157 On 07-August-08	9.25	Call	Option on Bond Future	2537	2647	2537	2647	0.00
27/03/2008	R157 On 07-August-08	9.25	Put	Option on Bond Future	1723	1656	1723	1656	500.00
27/03/2008	R157 On 06-November-08	8.75	Call	Option on Bond Future	1241	1311	1241	1311	0.00
27/03/2008	R157 On 06-November-08	8.75	Put	Option on Bond Future	2897	2795	2897	2795	0.00
27/03/2008	R157 On 07-August-08	8.75	Call	Option on Bond Future	1140	1209	1140	1209	500.00
27/03/2008	R157 On 07-August-08	8.75	Put	Option on Bond Future	3288	3181	3288	3181	0.00
27/03/2008	R157 On 07-August-08	8.25	Call	Option on Bond Future	368	400	368	400	500.00
27/03/2008	R157 On 07-August-08	8.25	Put	Option on Bond Future	5575	5430	5575	5430	0.00
27/03/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	177	196	177	196	0.00
27/03/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	6950	6792	6950	6792	0.00
27/03/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	56	70	56	70	0.00
27/03/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	4276	4110	4276	4110	2,000.00
27/03/2008	R186 On 02-May-08			Bond Future	9.0600	9.0280	116.7990	117.0935	1,170.00
27/03/2008	R186 On 07-August-08			Bond Future	9.0000	8.9670	114.8533	115.1483	220.00
27/03/2008	R186 On 06-November-08			Bond Future	8.9400	8.9130	117.9225	118.2177	0.00
27/03/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	6	8	6	8	0.00
27/03/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	11145	10853	11145	10853	0.00
27/03/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	200	222	200	222	0.00
27/03/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	13516	13243	13516	13243	0.00
27/03/2008	R186 On 06-November-08	8.50	Call	Option on Bond Future	429	486	429	486	0.00
27/03/2008	R186 On 06-November-08	8.50	Put	Option on Bond Future	4909	4671	4909	4671	0.00
27/03/2008	R196 On 02-May-08			Bond Future	10.7900	10.7750	101.2366	101.2457	0.00
27/03/2008	R196 On 07-August-08			Bond Future	10.3700	10.3490	104.2824	104.2923	0.00
27/03/2008	R196 On 06-November-08			Bond Future	10.0400	10.0120	101.9429	101.9518	0.00
27/03/2008	R196 On 02-May-08	9.00	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
27/03/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	1371	1361	1371	1361	0.00
27/03/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	880	888	880	888	0.00
27/03/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1733	1732	1733	1732	0.00
27/03/2008	R196 On 06-November-08	8.75	Call	Option on Bond Future	1412	1419	1412	1419	0.00
27/03/2008	R196 On 06-November-08	8.75	Put	Option on Bond Future	1795	1794	1795	1794	0.00
27/03/2008	R201 On 02-May-08			Bond Future	9.2000	9.1680	101.0951	101.2397	0.00
27/03/2008	R201 On 07-August-08			Bond Future	9.0900	9.0640	99.5898	99.7309	0.00
27/03/2008	R201 On 06-November-08			Bond Future	9.0000	8.9680	102.2559	102.3937	0.00
27/03/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	38	48	38	48	0.00
27/03/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	3472	3337	3472	3337	0.00
27/03/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	138	152	138	152	0.00
27/03/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	5455	5329	5455	5329	0.00
27/03/2008	R201 On 06-November-08	8.75	Call	Option on Bond Future	1098	1157	1098	1157	0.00
27/03/2008	R201 On 06-November-08	8.75	Put	Option on Bond Future	2245	2166	2245	2166	0.00
27/03/2008	R203 On 02-May-08			Bond Future	9.1500	9.1290	95.5980	95.7175	0.00
27/03/2008	R203 On 07-August-08			Bond Future	9.0700	9.0460	98.3676	98.4858	0.00
27/03/2008	R203 On 06-November-08			Bond Future	9.0000	8.9760	96.7955	96.9124	0.00
27/03/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	2	3	2	3	0.00
27/03/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	5575	5457	5575	5457	0.00
27/03/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	4	4	4	4	0.00
27/03/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	8207	8090	8207	8090	0.00
27/03/2008	R203 On 06-November-08	8.50	Call	Option on Bond Future	490	520	490	520	0.00
27/03/2008	R203 On 06-November-08	8.50	Put	Option on Bond Future	3443	3356	3443	3356	0.00
27/03/2008	R204 On 02-May-08			Bond Future	9.1400	9.1120	95.3409	95.5320	3,779.00
27/03/2008	R204 On 07-August-08			Bond Future	9.0700	9.0390	94.0349	94.2246	0.00
27/03/2008	R204 On 06-November-08			Bond Future	9.0000	8.9730	96.5437	96.7318	0.00
27/03/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	3	4	3	4	0.00
27/03/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	5917	5727	5917	5727	0.00
27/03/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	1	2	1	2	0.00
27/03/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	8846	8656	8846	8656	0.00
27/03/2008	R204 On 06-November-08	8.50	Call	Option on Bond Future	432	475	432	475	0.00
27/03/2008	R204 On 06-November-08	8.50	Put	Option on Bond Future	3653	3508	3653	3508	0.00
27/03/2008	R206 On 02-May-08			Bond Future	9.2300	9.1960	94.7989	94.9234	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
27/03/2008	R206 On 07-August-08			Bond Future	9.1100	9.0840	93.7717	93.8927	0.00
27/03/2008	R206 On 06-November-08			Bond Future	9.0100	8.9760	96.2828	96.4003	610.00
27/03/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	1	2	1	2	0.00
27/03/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	4161	4037	4161	4037	0.00
27/03/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	68	77	68	77	0.00
27/03/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	4692	4579	4692	4579	0.00
27/03/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	292	312	292	312	0.00
27/03/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	4332	4234	4332	4234	0.00
27/03/2008	R207 On 02-May-08			Bond Future	9.1500	9.1260	88.7890	88.9178	0.00
27/03/2008	R207 On 07-August-08			Bond Future	9.0800	9.0590	87.7016	87.8298	0.00
27/03/2008	R207 On 06-November-08			Bond Future	9.0200	8.9980	90.0361	90.1636	0.00
27/03/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	3	4	3	4	0.00
27/03/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	6037	5909	6037	5909	0.00
27/03/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	3	4	3	4	0.00
27/03/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	7296	7168	7296	7168	0.00
27/03/2008	R207 On 06-November-08	8.50	Call	Option on Bond Future	334	359	334	359	0.00
27/03/2008	R207 On 06-November-08	8.50	Put	Option on Bond Future	3719	3617	3719	3617	0.00
27/03/2008	R209 On 02-May-08			Bond Future	8.8900	8.8630	73.5240	73.7619	6,260.00
27/03/2008	R209 On 07-August-08			Bond Future	8.8400	8.8100	75.6599	75.8999	0.00
27/03/2008	R209 On 06-November-08			Bond Future	8.8000	8.7650	74.5127	74.7544	260.00
27/03/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	1	1	1	1	0.00
27/03/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	10064	9827	10064	9827	0.00
27/03/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
27/03/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	9629	9389	9629	9389	0.00
27/03/2008	R209 On 06-November-08	7.75	Call	Option on Bond Future	1	2	1	2	0.00
27/03/2008	R209 On 06-November-08	7.75	Put	Option on Bond Future	9257	9016	9257	9016	0.00
27/03/2008	TRT1 On 02-May-08			Index Future	254.7800	255.1620	254.7760	255.1620	0.00
27/03/2008	TRT1 On 07-August-08			Index Future	262.2400	262.6380	262.2410	262.6380	0.00
27/03/2008	TRT1 On 06-November-08			Index Future	269.4200	269.8250	269.4180	269.8250	400.00
28/03/2008	\$ / R On 13-June-08			Currency Future	8.2500	8.1936	8.2499	8.1936	32,095.00
28/03/2008	\$ / R On 15-September-08			Currency Future	8.4400	8.3833	8.4407	8.3833	16,475.00
28/03/2008	\$ / R On 12-December-08			Currency Future	8.6400	8.5773	8.6363	8.5773	5,183.00
28/03/2008	£ / R On 13-June-08			Currency Future	16.3500	16.3715	16.3518	16.3715	2,397.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2008	£ / R On 15-September-08			Currency Future	16.6000	16.6208	16.6049	16.6208	517.00
28/03/2008	£ / R On 12-December-08			Currency Future	16.8700	16.8792	16.8692	16.8792	50.00
28/03/2008	€ / R On 13-June-08			Currency Future	12.9700	12.8823	12.9658	12.8823	8,715.00
28/03/2008	€ / R On 15-September-08			Currency Future	13.2000	13.1116	13.1992	13.1116	8,499.00
28/03/2008	€ / R On 12-December-08			Currency Future	13.4500	13.3505	13.4455	13.3505	1,823.00
28/03/2008	ALBI On 02-May-08			Index Future	255.8600	255.8950	255.8640	255.8950	594.00
28/03/2008	ALBI On 07-August-08			Index Future	263.8300	263.7630	263.8260	263.7630	0.00
28/03/2008	ALBI On 06-November-08			Index Future	271.3500	271.2860	271.3490	271.2860	0.00
28/03/2008	ALBI On 02-May-08	265.00	Call	Index Future	163	185	163	185	0.00
28/03/2008	ALBI On 02-May-08	265.00	Put	Index Future	91523	91235	91523	91235	0.00
28/03/2008	ALBI On 07-August-08	265.00	Call	Index Future	26192	26029	26192	26029	0.00
28/03/2008	ALBI On 07-August-08	265.00	Put	Index Future	37932	38399	37932	38399	0.00
28/03/2008	ALBI On 06-November-08	265.00	Call	Index Future	80999	80615	80999	80615	0.00
28/03/2008	ALBI On 06-November-08	265.00	Put	Index Future	17509	17755	17509	17755	0.00
28/03/2008	CRD1 On 02-May-08			Index Future	110.8500	110.8450	110.8460	110.8450	0.00
28/03/2008	CRD1 On 07-August-08			Index Future	114.0900	114.0930	114.0940	114.0930	0.00
28/03/2008	CRD1 On 06-November-08			Index Future	117.2200	117.2160	117.2170	117.2160	8.00
28/03/2008	GOVI On 02-May-08			jGovi	258.0600	258.0655	258.0555	258.0655	19.00
28/03/2008	GOVI On 07-August-08			jGovi	265.4400	265.4465	265.4365	265.4465	142.00
28/03/2008	GOVI On 06-November-08			jGovi	272.7100	272.7145	272.7055	272.7145	60.00
28/03/2008	GOVI On 02-May-08	264.00	Call	jGovi	1265	1351	1265	1351	0.00
28/03/2008	GOVI On 02-May-08	264.00	Put	jGovi	60710	60696	60710	60696	0.00
28/03/2008	GOVI On 07-August-08	274.00	Call	jGovi	6065	6150	6065	6150	0.00
28/03/2008	GOVI On 07-August-08	274.00	Put	jGovi	91700	91685	91700	91685	0.00
28/03/2008	GOVI On 06-November-08	274.00	Call	jGovi	36457	36593	36457	36593	0.00
28/03/2008	GOVI On 06-November-08	274.00	Put	jGovi	49402	49448	49402	49448	0.00
28/03/2008	ILBI On 02-May-08			Index Future	323.2500	313.4100	323.2500	313.4100	0.00
28/03/2008	J153 On 31-August-10			jSwap	11.0700	11.0690	0.0768	0.0767	0.00
28/03/2008	J157 On 15-September-15			jSwap	10.1400	10.1420	0.0458	0.0457	0.00
28/03/2008	J186 On 21-December-26			jSwap	9.6100	9.6040	0.1845	0.1843	0.00
28/03/2008	J201 On 22-December-14			jSwap	10.2800	10.2730	0.1388	0.1387	0.00
28/03/2008	J203 On 15-September-17			jSwap	10.0300	10.0300	0.1517	0.1516	0.00
28/03/2008	J204 On 21-December-18			jSwap	10.0200	10.0180	0.1688	0.1686	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
28/03/2008	J207 On 15-January-20			jSwap	9.9400	9.9330	0.1352	0.1351	0.00
28/03/2008	JBAR On 21-December-05			jBar	11.3800	11.3750	11.3750	11.3750	0.00
28/03/2008	JFRA On 05-February-09			jFra	11.3900	11.3950	0.0276	0.0276	0.00
28/03/2008	JFRA On 02-May-08			jFra	11.3900	11.3900	0.0294	0.0294	0.00
28/03/2008	JFRA On 07-May-09			jFra	11.0500	11.0250	0.0268	0.0267	0.00
28/03/2008	JFRA On 07-August-08			jFra	11.4500	11.4500	0.0277	0.0277	0.00
28/03/2008	JFRA On 06-August-09			jFra	10.7600	10.7650	0.0261	0.0261	0.00
28/03/2008	JFRA On 06-November-08			jFra	11.4300	11.4260	0.0277	0.0277	0.00
28/03/2008	JFRA On 05-November-09			jFra	10.4400	10.4410	0.0254	0.0254	0.00
28/03/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20203	20238	20203	20238	0.00
28/03/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	16831	16856	16831	16856	0.00
28/03/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	7782	7869	7782	7869	0.00
28/03/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	4784	4869	4784	4869	0.00
28/03/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	13488	13533	13488	13533	0.00
28/03/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	10579	10625	10579	10625	0.00
28/03/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24160	24192	24160	24192	0.00
28/03/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	22320	22334	22320	22334	0.00
28/03/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	17039	17070	17039	17070	0.00
28/03/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	14181	14219	14181	14219	0.00
28/03/2008	JN02 On 02-May-08			jNote	11.0400	11.0370	0.1963	0.1963	0.00
28/03/2008	JN02 On 07-August-08			jNote	10.8600	10.8560	0.1919	0.1918	0.00
28/03/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	20857	20858	20857	20858	0.00
28/03/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	673	714	673	714	0.00
28/03/2008	JN05 On 02-May-08			jNote	10.2500	10.2440	0.3941	0.3941	0.00
28/03/2008	JN05 On 07-August-08			jNote	10.1300	10.1320	0.3899	0.3898	0.00
28/03/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	30535	30505	30535	30505	0.00
28/03/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	132	145	132	145	0.00
28/03/2008	JN10 On 02-May-08			jNote	9.8500	9.8500	0.6157	0.6157	0.00
28/03/2008	JN10 On 07-August-08			jNote	9.7700	9.7720	0.6125	0.6125	0.00
28/03/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	54912	54849	54912	54849	0.00
28/03/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	0	1	0	1	0.00
28/03/2008	JROD On 31-March-08			jRod	10.7000	10.6950	0.0000	0.0070	0.00
28/03/2008	JROD On 30-April-08			jRod	10.8000	10.8080	0.0077	0.0071	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
28/03/2008	JROD On 30-May-08			jRod	11.0500	11.0720	0.0083	0.0078	0.00
28/03/2008	JROD On 30-June-08			jRod	11.0400	11.0490	0.0157	0.0152	0.00
28/03/2008	JROD On 31-July-08			jRod	11.2100	11.2230	0.0164	0.0159	0.00
28/03/2008	OTH1 On 02-May-08			Index Future	244.8200	244.9610	244.8180	244.9610	0.00
28/03/2008	OTH1 On 07-August-08			Index Future	251.9900	252.1380	251.9920	252.1380	0.00
28/03/2008	OTH1 On 06-November-08			Index Future	258.8900	259.0390	258.8900	259.0390	12.00
28/03/2008	R153 On 02-May-08			Bond Future	9.6800	9.6530	109.1342	109.1830	10,082.00
28/03/2008	R153 On 07-August-08			Bond Future	9.5500	9.5410	112.1143	112.1276	1,290.00
28/03/2008	R153 On 06-November-08			Bond Future	9.4800	9.4030	108.2581	108.3847	0.00
28/03/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	20	25	20	25	0.00
28/03/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	1467	1422	1467	1422	0.00
28/03/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	64	66	64	66	0.00
28/03/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	2080	2069	2080	2069	0.00
28/03/2008	R153 On 06-November-08	9.25	Call	Option on Bond Future	1505	1569	1505	1569	0.00
28/03/2008	R153 On 06-November-08	9.25	Put	Option on Bond Future	1890	1828	1890	1828	0.00
28/03/2008	R153 On 07-August-08	8.25	Call	Option on Bond Future	27	28	27	28	0.00
28/03/2008	R153 On 07-August-08	8.25	Put	Option on Bond Future	2531	2519	2531	2519	0.00
28/03/2008	R157 On 02-May-08			Bond Future	9.2000	9.1840	124.5470	124.6314	10,794.00
28/03/2008	R157 On 07-August-08			Bond Future	9.1300	9.1110	127.9450	128.0450	2,527.00
28/03/2008	R157 On 06-November-08			Bond Future	9.0800	9.0360	124.2592	124.5114	0.00
28/03/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	194	215	194	215	0.00
28/03/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	2934	2871	2934	2871	0.00
28/03/2008	R157 On 07-August-08	9.25	Call	Option on Bond Future	2473	2537	2473	2537	0.00
28/03/2008	R157 On 07-August-08	9.25	Put	Option on Bond Future	1759	1723	1759	1723	500.00
28/03/2008	R157 On 06-November-08	8.75	Call	Option on Bond Future	1145	1241	1145	1241	0.00
28/03/2008	R157 On 06-November-08	8.75	Put	Option on Bond Future	3053	2897	3053	2897	0.00
28/03/2008	R157 On 07-August-08	8.75	Call	Option on Bond Future	1099	1140	1099	1140	500.00
28/03/2008	R157 On 07-August-08	8.75	Put	Option on Bond Future	3347	3288	3347	3288	0.00
28/03/2008	R157 On 07-August-08	8.25	Call	Option on Bond Future	349	368	349	368	500.00
28/03/2008	R157 On 07-August-08	8.25	Put	Option on Bond Future	5656	5575	5656	5575	0.00
28/03/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	167	177	167	177	0.00
28/03/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	7040	6950	7040	6950	0.00
28/03/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	48	56	48	56	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
28/03/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	4353	4276	4353	4276	2,000.00
28/03/2008	R186 On 02-May-08			Bond Future	9.0700	9.0580	116.6913	116.7990	1,170.00
28/03/2008	R186 On 07-August-08			Bond Future	9.0100	8.9970	114.7259	114.8533	220.00
28/03/2008	R186 On 06-November-08			Bond Future	8.9600	8.9430	117.7166	117.9225	0.00
28/03/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	5	6	5	6	0.00
28/03/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	11252	11145	11252	11145	0.00
28/03/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	189	200	189	200	0.00
28/03/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	13632	13516	13632	13516	0.00
28/03/2008	R186 On 06-November-08	8.50	Call	Option on Bond Future	392	429	392	429	0.00
28/03/2008	R186 On 06-November-08	8.50	Put	Option on Bond Future	5077	4909	5077	4909	0.00
28/03/2008	R196 On 02-May-08			Bond Future	10.7800	10.7870	101.2457	101.2366	0.00
28/03/2008	R196 On 07-August-08			Bond Future	10.3600	10.3680	104.2892	104.2824	0.00
28/03/2008	R196 On 06-November-08			Bond Future	10.0300	10.0420	101.9467	101.9429	0.00
28/03/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	0	0	0	0	0.00
28/03/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	1361	1371	1361	1371	0.00
28/03/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	878	880	878	880	0.00
28/03/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1724	1733	1724	1733	0.00
28/03/2008	R196 On 06-November-08	8.75	Call	Option on Bond Future	1410	1412	1410	1412	0.00
28/03/2008	R196 On 06-November-08	8.75	Put	Option on Bond Future	1789	1795	1789	1795	0.00
28/03/2008	R201 On 02-May-08			Bond Future	9.2200	9.1980	101.0085	101.0951	0.00
28/03/2008	R201 On 07-August-08			Bond Future	9.1200	9.0940	99.4770	99.5898	0.00
28/03/2008	R201 On 06-November-08			Bond Future	9.0400	8.9980	102.0725	102.2559	0.00
28/03/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	32	38	32	38	0.00
28/03/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	3552	3472	3552	3472	0.00
28/03/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	127	138	127	138	0.00
28/03/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	5557	5455	5557	5455	0.00
28/03/2008	R201 On 06-November-08	8.75	Call	Option on Bond Future	1024	1098	1024	1098	0.00
28/03/2008	R201 On 06-November-08	8.75	Put	Option on Bond Future	2354	2245	2354	2245	0.00
28/03/2008	R203 On 02-May-08			Bond Future	9.1600	9.1490	95.5145	95.5980	0.00
28/03/2008	R203 On 07-August-08			Bond Future	9.0800	9.0660	98.2673	98.3676	0.00
28/03/2008	R203 On 06-November-08			Bond Future	9.0200	8.9960	96.6439	96.7955	0.00
28/03/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	2	2	2	2	0.00
28/03/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	5658	5575	5658	5575	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
28/03/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	3	4	3	4	0.00
28/03/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	8307	8207	8307	8207	0.00
28/03/2008	R203 On 06-November-08	8.50	Call	Option on Bond Future	454	490	454	490	0.00
28/03/2008	R203 On 06-November-08	8.50	Put	Option on Bond Future	3558	3443	3558	3443	0.00
28/03/2008	R204 On 02-May-08			Bond Future	9.1600	9.1420	95.2583	95.3409	3,779.00
28/03/2008	R204 On 07-August-08			Bond Future	9.0800	9.0690	93.9403	94.0349	0.00
28/03/2008	R204 On 06-November-08			Bond Future	9.0300	9.0030	96.3936	96.5437	0.00
28/03/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	2	3	2	3	0.00
28/03/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	5999	5917	5999	5917	0.00
28/03/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	1	1	1	1	0.00
28/03/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	8940	8846	8940	8846	0.00
28/03/2008	R204 On 06-November-08	8.50	Call	Option on Bond Future	400	432	400	432	0.00
28/03/2008	R204 On 06-November-08	8.50	Put	Option on Bond Future	3771	3653	3771	3653	0.00
28/03/2008	R206 On 02-May-08			Bond Future	9.2500	9.2260	94.7201	94.7989	0.00
28/03/2008	R206 On 07-August-08			Bond Future	9.1400	9.1140	93.6670	93.7717	0.00
28/03/2008	R206 On 06-November-08			Bond Future	9.0500	9.0060	96.1147	96.2828	610.00
28/03/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	1	1	1	1	0.00
28/03/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	4239	4161	4239	4161	0.00
28/03/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	61	68	61	68	0.00
28/03/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	4790	4692	4790	4692	0.00
28/03/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	265	292	265	292	0.00
28/03/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	4473	4332	4473	4332	0.00
28/03/2008	R207 On 02-May-08			Bond Future	9.1600	9.1460	88.7118	88.7890	0.00
28/03/2008	R207 On 07-August-08			Bond Future	9.0900	9.0790	87.6184	87.7016	0.00
28/03/2008	R207 On 06-November-08			Bond Future	9.0400	9.0180	89.9024	90.0361	0.00
28/03/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	2	3	2	3	0.00
28/03/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	6114	6037	6114	6037	0.00
28/03/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	3	3	3	3	0.00
28/03/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	7379	7296	7379	7296	0.00
28/03/2008	R207 On 06-November-08	8.50	Call	Option on Bond Future	308	334	308	334	0.00
28/03/2008	R207 On 06-November-08	8.50	Put	Option on Bond Future	3827	3719	3827	3719	0.00
28/03/2008	R209 On 02-May-08			Bond Future	8.9000	8.8930	73.4529	73.5240	6,260.00
28/03/2008	R209 On 07-August-08			Bond Future	8.8500	8.8400	75.5643	75.6599	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
28/03/2008	R209 On 06-November-08			Bond Future	8.8100	8.7950	74.3764	74.5127	260.00
28/03/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	0	1	0	1	0.00
28/03/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	10135	10064	10135	10064	0.00
28/03/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
28/03/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	9725	9629	9725	9629	0.00
28/03/2008	R209 On 06-November-08	7.75	Call	Option on Bond Future	1	1	1	1	0.00
28/03/2008	R209 On 06-November-08	7.75	Put	Option on Bond Future	9393	9257	9393	9257	0.00
28/03/2008	TRT1 On 02-May-08			Index Future	254.7600	254.7760	254.7610	254.7760	0.00
28/03/2008	TRT1 On 07-August-08			Index Future	262.2300	262.2410	262.2260	262.2410	0.00
28/03/2008	TRT1 On 06-November-08			Index Future	269.4000	269.4180	269.4030	269.4180	400.00
31/03/2008	\$ / R On 13-June-08			Currency Future	8.2800	8.2499	8.2843	8.2499	35,357.00
31/03/2008	\$ / R On 15-September-08			Currency Future	8.4800	8.4407	8.4763	8.4407	16,475.00
31/03/2008	\$ / R On 12-December-08			Currency Future	8.6700	8.6363	8.6732	8.6363	5,184.00
31/03/2008	£ / R On 13-June-08			Currency Future	16.3600	16.3518	16.3646	16.3518	2,897.00
31/03/2008	£ / R On 15-September-08			Currency Future	16.6200	16.6049	16.6189	16.6049	521.00
31/03/2008	£ / R On 12-December-08			Currency Future	16.8900	16.8692	16.8853	16.8692	50.00
31/03/2008	€ / R On 13-June-08			Currency Future	13.0900	12.9658	13.0865	12.9658	9,218.00
31/03/2008	€ / R On 15-September-08			Currency Future	13.3200	13.1992	13.3216	13.1992	8,498.00
31/03/2008	€ / R On 12-December-08			Currency Future	13.5700	13.4455	13.5662	13.4455	1,824.00
31/03/2008	ALBI On 02-May-08			Index Future	255.9100	255.8640	255.9100	255.8640	594.00
31/03/2008	ALBI On 07-August-08			Index Future	263.7800	263.8260	263.7770	263.8260	0.00
31/03/2008	ALBI On 06-November-08			Index Future	271.3000	271.3490	271.2970	271.3490	0.00
31/03/2008	ALBI On 02-May-08	265.00	Call	Index Future	119	163	119	163	0.00
31/03/2008	ALBI On 02-May-08	265.00	Put	Index Future	91019	91523	91019	91523	0.00
31/03/2008	ALBI On 07-August-08	265.00	Call	Index Future	25615	26192	25615	26192	0.00
31/03/2008	ALBI On 07-August-08	265.00	Put	Index Future	37845	37932	37845	37932	0.00
31/03/2008	ALBI On 06-November-08	265.00	Call	Index Future	80382	80999	80382	80999	0.00
31/03/2008	ALBI On 06-November-08	265.00	Put	Index Future	17412	17509	17412	17509	0.00
31/03/2008	CRD1 On 02-May-08			Index Future	110.8800	110.8460	110.8770	110.8460	0.00
31/03/2008	CRD1 On 07-August-08			Index Future	114.1300	114.0940	114.1260	114.0940	0.00
31/03/2008	CRD1 On 06-November-08			Index Future	117.2500	117.2170	117.2510	117.2170	8.00
31/03/2008	GOVI On 02-May-08			jGovi	258.1000	258.0555	258.0990	258.0555	19.00
31/03/2008	GOVI On 07-August-08			jGovi	265.4800	265.4365	265.4825	265.4365	142.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2008	GOVI On 06-November-08			jGovi	272.7500	272.7055	272.7530	272.7055	60.00
31/03/2008	GOVI On 02-May-08	264.00	Call	jGovi	1065	1265	1065	1265	0.00
31/03/2008	GOVI On 02-May-08	264.00	Put	jGovi	60075	60710	60075	60710	0.00
31/03/2008	GOVI On 07-August-08	274.00	Call	jGovi	5922	6065	5922	6065	0.00
31/03/2008	GOVI On 07-August-08	274.00	Put	jGovi	91097	91700	91097	91700	0.00
31/03/2008	GOVI On 06-November-08	274.00	Call	jGovi	36390	36457	36390	36457	0.00
31/03/2008	GOVI On 06-November-08	274.00	Put	jGovi	48860	49402	48860	49402	0.00
31/03/2008	ILBI On 02-May-08			Index Future	313.7700	323.2500	313.7700	323.2500	0.00
31/03/2008	J153 On 31-August-10			jSwap	11.0900	11.0700	0.0773	0.0768	0.00
31/03/2008	J157 On 15-September-15			jSwap	10.1600	10.1430	0.0464	0.0458	0.00
31/03/2008	J186 On 21-December-26			jSwap	9.6000	9.6050	0.1845	0.1845	0.00
31/03/2008	J201 On 22-December-14			jSwap	10.2800	10.2750	0.1393	0.1388	0.00
31/03/2008	J203 On 15-September-17			jSwap	10.0400	10.0310	0.1522	0.1517	0.00
31/03/2008	J204 On 21-December-18			jSwap	10.0300	10.0200	0.1693	0.1688	0.00
31/03/2008	J207 On 15-January-20			jSwap	9.9400	9.9350	0.1356	0.1352	0.00
31/03/2008	JBAR On 21-December-05			jBar	11.3800	11.3750	11.3750	11.3750	0.00
31/03/2008	JFRA On 05-February-09			jFra	11.4100	11.3910	0.0277	0.0276	0.00
31/03/2008	JFRA On 02-May-08			jFra	11.3800	11.3870	0.0294	0.0294	0.00
31/03/2008	JFRA On 07-May-09			jFra	11.0800	11.0450	0.0269	0.0268	0.00
31/03/2008	JFRA On 07-August-08			jFra	11.4500	11.4500	0.0277	0.0277	0.00
31/03/2008	JFRA On 06-August-09			jFra	10.7800	10.7580	0.0262	0.0261	0.00
31/03/2008	JFRA On 06-November-08			jFra	11.4200	11.4290	0.0277	0.0277	0.00
31/03/2008	JFRA On 05-November-09			jFra	10.4800	10.4440	0.0255	0.0254	0.00
31/03/2008	JFRA On 05-February-09	10.00	Call	Option on jFra	20143	20203	20143	20203	0.00
31/03/2008	JFRA On 05-February-09	10.00	Put	Option on jFra	16717	16831	16717	16831	0.00
31/03/2008	JFRA On 02-May-08	10.25	Call	Option on jFra	7506	7782	7506	7782	0.00
31/03/2008	JFRA On 02-May-08	10.25	Put	Option on jFra	4527	4784	4527	4784	0.00
31/03/2008	JFRA On 07-August-08	10.25	Call	Option on jFra	13346	13488	13346	13488	0.00
31/03/2008	JFRA On 07-August-08	10.25	Put	Option on jFra	10449	10579	10449	10579	0.00
31/03/2008	JFRA On 06-August-09	10.00	Call	Option on jFra	24120	24160	24120	24160	0.00
31/03/2008	JFRA On 06-August-09	10.00	Put	Option on jFra	22219	22320	22219	22320	0.00
31/03/2008	JFRA On 06-November-08	10.25	Call	Option on jFra	16927	17039	16927	17039	0.00
31/03/2008	JFRA On 06-November-08	10.25	Put	Option on jFra	14083	14181	14083	14181	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
31/03/2008	JN02 On 02-May-08			jNote	11.0500	11.0390	0.1966	0.1963	0.00
31/03/2008	JN02 On 07-August-08			jNote	10.8800	10.8580	0.1922	0.1919	0.00
31/03/2008	JN02 On 02-May-08	10.00	Call	Option on jNote	20992	20857	20992	20857	0.00
31/03/2008	JN02 On 02-May-08	10.00	Put	Option on jNote	543	673	543	673	0.00
31/03/2008	JN05 On 02-May-08			jNote	10.2500	10.2450	0.3941	0.3941	0.00
31/03/2008	JN05 On 07-August-08			jNote	10.1400	10.1340	0.3899	0.3899	0.00
31/03/2008	JN05 On 02-May-08	9.50	Call	Option on jNote	30611	30535	30611	30535	0.00
31/03/2008	JN05 On 02-May-08	9.50	Put	Option on jNote	96	132	96	132	0.00
31/03/2008	JN10 On 02-May-08			jNote	9.8600	9.8510	0.6161	0.6157	0.00
31/03/2008	JN10 On 07-August-08			jNote	9.7800	9.7730	0.6129	0.6125	0.00
31/03/2008	JN10 On 02-May-08	9.00	Call	Option on jNote	55399	54912	55399	54912	0.00
31/03/2008	JN10 On 02-May-08	9.00	Put	Option on jNote	0	0	0	0	0.00
31/03/2008	JROD On 31-March-08			jRod	10.6900	10.6950	10.6000	0.0000	0.00
31/03/2008	JROD On 30-April-08			jRod	10.7800	10.7990	0.0071	0.0077	0.00
31/03/2008	JROD On 30-May-08			jRod	11.0300	11.0530	0.0077	0.0083	0.00
31/03/2008	JROD On 30-June-08			jRod	11.3800	11.0380	0.0084	0.0157	0.00
31/03/2008	JROD On 31-July-08			jRod	11.2100	11.2140	0.0159	0.0164	0.00
31/03/2008	OTH1 On 02-May-08			Index Future	244.8800	244.8180	244.8800	244.8180	0.00
31/03/2008	OTH1 On 07-August-08			Index Future	252.0600	251.9920	252.0560	251.9920	0.00
31/03/2008	OTH1 On 06-November-08			Index Future	258.9600	258.8900	258.9560	258.8900	12.00
31/03/2008	R153 On 02-May-08			Bond Future	9.6900	9.6760	109.1130	109.1342	10,082.00
31/03/2008	R153 On 07-August-08			Bond Future	9.5600	9.5480	112.0953	112.1143	1,290.00
31/03/2008	R153 On 06-November-08			Bond Future	9.4900	9.4780	108.2413	108.2581	0.00
31/03/2008	R153 On 02-May-08	9.00	Call	Option on Bond Future	15	20	15	20	0.00
31/03/2008	R153 On 02-May-08	9.00	Put	Option on Bond Future	1483	1467	1483	1467	0.00
31/03/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	59	64	59	64	0.00
31/03/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	2094	2080	2094	2080	0.00
31/03/2008	R153 On 06-November-08	9.25	Call	Option on Bond Future	1486	1505	1486	1505	0.00
31/03/2008	R153 On 06-November-08	9.25	Put	Option on Bond Future	1888	1890	1888	1890	0.00
31/03/2008	R153 On 07-August-08	8.25	Call	Option on Bond Future	25	27	25	27	0.00
31/03/2008	R153 On 07-August-08	8.25	Put	Option on Bond Future	2548	2531	2548	2531	0.00
31/03/2008	R157 On 02-May-08			Bond Future	9.2100	9.1980	124.4566	124.5470	10,794.00
31/03/2008	R157 On 07-August-08			Bond Future	9.1400	9.1280	127.8569	127.9450	2,527.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2008	R157 On 06-November-08			Bond Future	9.1000	9.0800	124.1733	124.2592	0.00
31/03/2008	R157 On 02-May-08	8.75	Call	Option on Bond Future	156	194	156	194	0.00
31/03/2008	R157 On 02-May-08	8.75	Put	Option on Bond Future	2987	2934	2987	2934	0.00
31/03/2008	R157 On 07-August-08	9.25	Call	Option on Bond Future	2400	2473	2400	2473	0.00
31/03/2008	R157 On 07-August-08	9.25	Put	Option on Bond Future	1774	1759	1774	1759	500.00
31/03/2008	R157 On 06-November-08	8.75	Call	Option on Bond Future	1102	1145	1102	1145	0.00
31/03/2008	R157 On 06-November-08	8.75	Put	Option on Bond Future	3096	3053	3096	3053	0.00
31/03/2008	R157 On 07-August-08	8.75	Call	Option on Bond Future	1049	1099	1049	1099	500.00
31/03/2008	R157 On 07-August-08	8.75	Put	Option on Bond Future	3385	3347	3385	3347	0.00
31/03/2008	R157 On 07-August-08	8.25	Call	Option on Bond Future	325	349	325	349	500.00
31/03/2008	R157 On 07-August-08	8.25	Put	Option on Bond Future	5720	5656	5720	5656	0.00
31/03/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	152	167	152	167	0.00
31/03/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	7113	7040	7113	7040	0.00
31/03/2008	R157 On 02-May-08	8.50	Call	Option on Bond Future	35	48	35	48	0.00
31/03/2008	R157 On 02-May-08	8.50	Put	Option on Bond Future	4430	4353	4430	4353	2,000.00
31/03/2008	R186 On 02-May-08			Bond Future	9.0700	9.0690	116.6424	116.6913	1,170.00
31/03/2008	R186 On 07-August-08			Bond Future	9.0200	9.0100	114.6769	114.7259	220.00
31/03/2008	R186 On 06-November-08			Bond Future	8.9700	8.9640	117.6676	117.7166	0.00
31/03/2008	R186 On 02-May-08	8.00	Call	Option on Bond Future	3	5	3	5	0.00
31/03/2008	R186 On 02-May-08	8.00	Put	Option on Bond Future	11299	11252	11299	11252	0.00
31/03/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	176	189	176	189	0.00
31/03/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	13668	13632	13668	13632	0.00
31/03/2008	R186 On 06-November-08	8.50	Call	Option on Bond Future	376	392	376	392	0.00
31/03/2008	R186 On 06-November-08	8.50	Put	Option on Bond Future	5111	5077	5111	5077	0.00
31/03/2008	R196 On 02-May-08			Bond Future	10.7800	10.7750	101.2388	101.2457	0.00
31/03/2008	R196 On 07-August-08			Bond Future	10.3700	10.3550	104.2839	104.2892	0.00
31/03/2008	R196 On 06-November-08			Bond Future	10.0400	10.0290	101.9429	101.9467	0.00
31/03/2008	R196 On 02-May-08	9.00	Call	Option on Bond Future	0	0	0	0	0.00
31/03/2008	R196 On 02-May-08	9.00	Put	Option on Bond Future	1368	1361	1368	1361	0.00
31/03/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	862	878	862	878	0.00
31/03/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1714	1724	1714	1724	0.00
31/03/2008	R196 On 06-November-08	8.75	Call	Option on Bond Future	1397	1410	1397	1410	0.00
31/03/2008	R196 On 06-November-08	8.75	Put	Option on Bond Future	1781	1789	1781	1789	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
31/03/2008	R201 On 02-May-08			Bond Future	9.2300	9.2160	100.9605	101.0085	0.00
31/03/2008	R201 On 07-August-08			Bond Future	9.1300	9.1180	99.4300	99.4770	0.00
31/03/2008	R201 On 06-November-08			Bond Future	9.0500	9.0380	102.0267	102.0725	0.00
31/03/2008	R201 On 02-May-08	8.50	Call	Option on Bond Future	23	32	23	32	0.00
31/03/2008	R201 On 02-May-08	8.50	Put	Option on Bond Future	3591	3552	3591	3552	0.00
31/03/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	117	127	117	127	0.00
31/03/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	5594	5557	5594	5557	0.00
31/03/2008	R201 On 06-November-08	8.75	Call	Option on Bond Future	996	1024	996	1024	0.00
31/03/2008	R201 On 06-November-08	8.75	Put	Option on Bond Future	2372	2354	2372	2354	0.00
31/03/2008	R203 On 02-May-08			Bond Future	9.1800	9.1630	95.4251	95.5145	0.00
31/03/2008	R203 On 07-August-08			Bond Future	9.1000	9.0830	98.1789	98.2673	0.00
31/03/2008	R203 On 06-November-08			Bond Future	9.0400	9.0220	96.5566	96.6439	0.00
31/03/2008	R203 On 02-May-08	8.25	Call	Option on Bond Future	1	2	1	2	0.00
31/03/2008	R203 On 02-May-08	8.25	Put	Option on Bond Future	5747	5658	5747	5658	0.00
31/03/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	3	3	3	3	0.00
31/03/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	8395	8307	8395	8307	0.00
31/03/2008	R203 On 06-November-08	8.50	Call	Option on Bond Future	428	454	428	454	0.00
31/03/2008	R203 On 06-November-08	8.50	Put	Option on Bond Future	3620	3558	3620	3558	0.00
31/03/2008	R204 On 02-May-08			Bond Future	9.1700	9.1550	95.1631	95.2583	3,779.00
31/03/2008	R204 On 07-August-08			Bond Future	9.1000	9.0840	93.8458	93.9403	0.00
31/03/2008	R204 On 06-November-08			Bond Future	9.0400	9.0270	96.2999	96.3936	0.00
31/03/2008	R204 On 02-May-08	8.25	Call	Option on Bond Future	1	2	1	2	0.00
31/03/2008	R204 On 02-May-08	8.25	Put	Option on Bond Future	6093	5999	6093	5999	0.00
31/03/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	1	1	1	1	0.00
31/03/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	9034	8940	9034	8940	0.00
31/03/2008	R204 On 06-November-08	8.50	Call	Option on Bond Future	375	400	375	400	0.00
31/03/2008	R204 On 06-November-08	8.50	Put	Option on Bond Future	3839	3771	3839	3771	0.00
31/03/2008	R206 On 02-May-08			Bond Future	9.2600	9.2450	94.6580	94.7201	0.00
31/03/2008	R206 On 07-August-08			Bond Future	9.1600	9.1400	93.6067	93.6670	0.00
31/03/2008	R206 On 06-November-08			Bond Future	9.0600	9.0490	96.0561	96.1147	610.00
31/03/2008	R206 On 02-May-08	8.25	Call	Option on Bond Future	0	1	0	1	0.00
31/03/2008	R206 On 02-May-08	8.25	Put	Option on Bond Future	4301	4239	4301	4239	0.00
31/03/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	55	61	55	61	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
31/03/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	4844	4790	4844	4790	0.00
31/03/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	252	265	252	265	0.00
31/03/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	4518	4473	4518	4473	0.00
31/03/2008	R207 On 02-May-08			Bond Future	9.1700	9.1580	88.6475	88.7118	0.00
31/03/2008	R207 On 07-August-08			Bond Future	9.1000	9.0920	87.5544	87.6184	0.00
31/03/2008	R207 On 06-November-08			Bond Future	9.0500	9.0390	89.8388	89.9024	0.00
31/03/2008	R207 On 02-May-08	8.25	Call	Option on Bond Future	1	2	1	2	0.00
31/03/2008	R207 On 02-May-08	8.25	Put	Option on Bond Future	6177	6114	6177	6114	0.00
31/03/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	2	3	2	3	0.00
31/03/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	7442	7379	7442	7379	0.00
31/03/2008	R207 On 06-November-08	8.50	Call	Option on Bond Future	292	308	292	308	0.00
31/03/2008	R207 On 06-November-08	8.50	Put	Option on Bond Future	3875	3827	3875	3827	0.00
31/03/2008	R209 On 02-May-08			Bond Future	8.9100	8.9020	73.3740	73.4529	6,260.00
31/03/2008	R209 On 07-August-08			Bond Future	8.8600	8.8520	75.4848	75.5643	0.00
31/03/2008	R209 On 06-November-08			Bond Future	8.8200	8.8120	74.2963	74.3764	260.00
31/03/2008	R209 On 02-May-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
31/03/2008	R209 On 02-May-08	7.75	Put	Option on Bond Future	10214	10135	10214	10135	0.00
31/03/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
31/03/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	9804	9725	9804	9725	0.00
31/03/2008	R209 On 06-November-08	7.75	Call	Option on Bond Future	1	1	1	1	0.00
31/03/2008	R209 On 06-November-08	7.75	Put	Option on Bond Future	9473	9393	9473	9393	0.00
31/03/2008	TRT1 On 02-May-08			Index Future	254.8000	254.7610	254.8040	254.7610	0.00
31/03/2008	TRT1 On 07-August-08			Index Future	262.2700	262.2260	262.2700	262.2260	0.00
31/03/2008	TRT1 On 06-November-08			Index Future	269.4500	269.4030	269.4500	269.4030	400.00