



Derivatives Weekly Statistics Report

From 2008/07/28 To 2008/08/01

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2008	\$ / R On 16-March-09			Currency Future	7.7000	7.7398	7.7032	7.7398	7426.00
01/08/2008	\$ / R On 16-March-09			Currency Future	7.7000	7.7398	7.7032	7.7398	7426.00
01/08/2008	\$ / R On 16-March-09			Currency Future	7.7000	7.7398	7.7032	7.7398	7426.00
01/08/2008	\$ / R On 16-March-09			Currency Future	7.7000	7.7398	7.7032	7.7398	7426.00
01/08/2008	\$ / R On 16-March-09			Currency Future	7.7000	7.7398	7.7032	7.7398	7426.00
01/08/2008	\$ / R On 16-March-09			Currency Future	7.7000	7.7398	7.7032	7.7398	7426.00
01/08/2008	\$ / R On 16-March-09			Currency Future	7.7000	7.7398	7.7032	7.7398	7426.00
01/08/2008	\$ / R On 15-September-08			Currency Future	7.3600	7.3975	7.3639	7.3975	177740.00
01/08/2008	\$ / R On 15-September-08			Currency Future	7.3600	7.3975	7.3639	7.3975	177740.00
01/08/2008	\$ / R On 15-September-08			Currency Future	7.3600	7.3975	7.3639	7.3975	177740.00
01/08/2008	\$ / R On 15-September-08			Currency Future	7.3600	7.3975	7.3639	7.3975	177740.00
01/08/2008	\$ / R On 15-September-08			Currency Future	7.3600	7.3975	7.3639	7.3975	177740.00
01/08/2008	\$ / R On 15-September-08			Currency Future	7.3600	7.3975	7.3639	7.3975	177740.00
01/08/2008	\$ / R On 15-September-08			Currency Future	7.3600	7.3975	7.3639	7.3975	177740.00
01/08/2008	\$ / R On 12-December-08			Currency Future	7.5300	7.5686	7.5341	7.5686	32214.00
01/08/2008	\$ / R On 12-December-08			Currency Future	7.5300	7.5686	7.5341	7.5686	32214.00
01/08/2008	\$ / R On 12-December-08			Currency Future	7.5300	7.5686	7.5341	7.5686	32214.00
01/08/2008	\$ / R On 12-December-08			Currency Future	7.5300	7.5686	7.5341	7.5686	32214.00
01/08/2008	\$ / R On 12-December-08			Currency Future	7.5300	7.5686	7.5341	7.5686	32214.00
01/08/2008	\$ / R On 12-December-08			Currency Future	7.5300	7.5686	7.5341	7.5686	32214.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2008	\$ / R On 12-December-08			Currency Future	7.5300	7.5686	7.5341	7.5686	32214.00
01/08/2008	£ / R On 16-March-09			Currency Future	14.9700	15.0872	14.9656	15.0872	5161.00
01/08/2008	£ / R On 16-March-09			Currency Future	14.9700	15.0872	14.9656	15.0872	5161.00
01/08/2008	£ / R On 16-March-09			Currency Future	14.9700	15.0872	14.9656	15.0872	5161.00
01/08/2008	£ / R On 16-March-09			Currency Future	14.9700	15.0872	14.9656	15.0872	5161.00
01/08/2008	£ / R On 16-March-09			Currency Future	14.9700	15.0872	14.9656	15.0872	5161.00
01/08/2008	£ / R On 16-March-09			Currency Future	14.9700	15.0872	14.9656	15.0872	5161.00
01/08/2008	£ / R On 16-March-09			Currency Future	14.9700	15.0872	14.9656	15.0872	5161.00
01/08/2008	£ / R On 15-September-08			Currency Future	14.4900	14.6050	14.4896	14.6050	2204.00
01/08/2008	£ / R On 15-September-08			Currency Future	14.4900	14.6050	14.4896	14.6050	2204.00
01/08/2008	£ / R On 15-September-08			Currency Future	14.4900	14.6050	14.4896	14.6050	2204.00
01/08/2008	£ / R On 15-September-08			Currency Future	14.4900	14.6050	14.4896	14.6050	2204.00
01/08/2008	£ / R On 15-September-08			Currency Future	14.4900	14.6050	14.4896	14.6050	2204.00
01/08/2008	£ / R On 15-September-08			Currency Future	14.4900	14.6050	14.4896	14.6050	2204.00
01/08/2008	£ / R On 15-September-08			Currency Future	14.4900	14.6050	14.4896	14.6050	2204.00
01/08/2008	£ / R On 12-December-08			Currency Future	14.7300	14.8445	14.7263	14.8445	2758.00
01/08/2008	£ / R On 12-December-08			Currency Future	14.7300	14.8445	14.7263	14.8445	2758.00
01/08/2008	£ / R On 12-December-08			Currency Future	14.7300	14.8445	14.7263	14.8445	2758.00
01/08/2008	£ / R On 12-December-08			Currency Future	14.7300	14.8445	14.7263	14.8445	2758.00
01/08/2008	£ / R On 12-December-08			Currency Future	14.7300	14.8445	14.7263	14.8445	2758.00
01/08/2008	£ / R On 12-December-08			Currency Future	14.7300	14.8445	14.7263	14.8445	2758.00
01/08/2008	€ / R On 16-March-09			Currency Future	11.8500	11.9428	11.8484	11.9428	699.00
01/08/2008	€ / R On 16-March-09			Currency Future	11.8500	11.9428	11.8484	11.9428	699.00
01/08/2008	€ / R On 16-March-09			Currency Future	11.8500	11.9428	11.8484	11.9428	699.00
01/08/2008	€ / R On 16-March-09			Currency Future	11.8500	11.9428	11.8484	11.9428	699.00
01/08/2008	€ / R On 16-March-09			Currency Future	11.8500	11.9428	11.8484	11.9428	699.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2008	€ / R On 16-March-09			Currency Future	11.8500	11.9428	11.8484	11.9428	699.00
01/08/2008	€ / R On 16-March-09			Currency Future	11.8500	11.9428	11.8484	11.9428	699.00
01/08/2008	€ / R On 15-September-08			Currency Future	11.4300	11.5205	11.4312	11.5205	15200.00
01/08/2008	€ / R On 15-September-08			Currency Future	11.4300	11.5205	11.4312	11.5205	15200.00
01/08/2008	€ / R On 15-September-08			Currency Future	11.4300	11.5205	11.4312	11.5205	15200.00
01/08/2008	€ / R On 15-September-08			Currency Future	11.4300	11.5205	11.4312	11.5205	15200.00
01/08/2008	€ / R On 15-September-08			Currency Future	11.4300	11.5205	11.4312	11.5205	15200.00
01/08/2008	€ / R On 15-September-08			Currency Future	11.4300	11.5205	11.4312	11.5205	15200.00
01/08/2008	€ / R On 15-September-08			Currency Future	11.4300	11.5205	11.4312	11.5205	15200.00
01/08/2008	€ / R On 12-December-08			Currency Future	11.6400	11.7308	11.6399	11.7308	15498.00
01/08/2008	€ / R On 12-December-08			Currency Future	11.6400	11.7308	11.6399	11.7308	15498.00
01/08/2008	€ / R On 12-December-08			Currency Future	11.6400	11.7308	11.6399	11.7308	15498.00
01/08/2008	€ / R On 12-December-08			Currency Future	11.6400	11.7308	11.6399	11.7308	15498.00
01/08/2008	€ / R On 12-December-08			Currency Future	11.6400	11.7308	11.6399	11.7308	15498.00
01/08/2008	€ / R On 12-December-08			Currency Future	11.6400	11.7308	11.6399	11.7308	15498.00
01/08/2008	€ / R On 12-December-08			Currency Future	11.6400	11.7308	11.6399	11.7308	15498.00
01/08/2008	ALBI On 05-February-09			Index Future	277.8700	277.9200	277.8670	277.9200	0.00
01/08/2008	ALBI On 05-February-09			Index Future	277.8700	277.9200	277.8670	277.9200	0.00
01/08/2008	ALBI On 05-February-09			Index Future	277.8700	277.9200	277.8670	277.9200	0.00
01/08/2008	ALBI On 05-February-09			Index Future	277.8700	277.9200	277.8670	277.9200	0.00
01/08/2008	ALBI On 05-February-09			Index Future	277.8700	277.9200	277.8670	277.9200	0.00
01/08/2008	ALBI On 05-February-09			Index Future	277.8700	277.9200	277.8670	277.9200	0.00
01/08/2008	ALBI On 05-February-09			Index Future	277.8700	277.9200	277.8670	277.9200	0.00
01/08/2008	ALBI On 07-August-08			Index Future	261.8200	262.0300	261.8160	262.0300	0.00
01/08/2008	ALBI On 07-August-08			Index Future	261.8200	262.0300	261.8160	262.0300	0.00
01/08/2008	ALBI On 07-August-08			Index Future	261.8200	262.0300	261.8160	262.0300	0.00
01/08/2008	ALBI On 07-August-08			Index Future	261.8200	262.0300	261.8160	262.0300	0.00
01/08/2008	ALBI On 07-August-08			Index Future	261.8200	262.0300	261.8160	262.0300	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2008	ALBI On 07-August-08			Index Future	261.8200	262.0300	261.8160	262.0300	0.00
01/08/2008	ALBI On 07-August-08			Index Future	261.8200	262.0300	261.8160	262.0300	0.00
01/08/2008	ALBI On 06-November-08			Index Future	269.6500	269.8695	269.6490	269.8695	622.00
01/08/2008	ALBI On 06-November-08			Index Future	269.6500	269.8695	269.6490	269.8695	622.00
01/08/2008	ALBI On 06-November-08			Index Future	269.6500	269.8695	269.6490	269.8695	622.00
01/08/2008	ALBI On 06-November-08			Index Future	269.6500	269.8695	269.6490	269.8695	622.00
01/08/2008	ALBI On 06-November-08			Index Future	269.6500	269.8695	269.6490	269.8695	622.00
01/08/2008	ALBI On 06-November-08			Index Future	269.6500	269.8695	269.6490	269.8695	622.00
01/08/2008	ALBI On 06-November-08			Index Future	269.6500	269.8695	269.6490	269.8695	622.00
01/08/2008	CRD1 On 05-February-09			Index Future	119.2000	119.1220	119.1970	119.1220	0.00
01/08/2008	CRD1 On 05-February-09			Index Future	119.2000	119.1220	119.1970	119.1220	0.00
01/08/2008	CRD1 On 05-February-09			Index Future	119.2000	119.1220	119.1970	119.1220	0.00
01/08/2008	CRD1 On 05-February-09			Index Future	119.2000	119.1220	119.1970	119.1220	0.00
01/08/2008	CRD1 On 05-February-09			Index Future	119.2000	119.1220	119.1970	119.1220	0.00
01/08/2008	CRD1 On 05-February-09			Index Future	119.2000	119.1220	119.1970	119.1220	0.00
01/08/2008	CRD1 On 05-February-09			Index Future	119.2000	119.1220	119.1970	119.1220	0.00
01/08/2008	CRD1 On 07-August-08			Index Future	112.2600	112.1850	112.2560	112.1850	0.00
01/08/2008	CRD1 On 07-August-08			Index Future	112.2600	112.1850	112.2560	112.1850	0.00
01/08/2008	CRD1 On 07-August-08			Index Future	112.2600	112.1850	112.2560	112.1850	0.00
01/08/2008	CRD1 On 07-August-08			Index Future	112.2600	112.1850	112.2560	112.1850	0.00
01/08/2008	CRD1 On 07-August-08			Index Future	112.2600	112.1850	112.2560	112.1850	0.00
01/08/2008	CRD1 On 07-August-08			Index Future	112.2600	112.1850	112.2560	112.1850	0.00
01/08/2008	CRD1 On 06-November-08			Index Future	115.6100	115.5410	115.6140	115.5410	6.00
01/08/2008	CRD1 On 06-November-08			Index Future	115.6100	115.5410	115.6140	115.5410	6.00
01/08/2008	CRD1 On 06-November-08			Index Future	115.6100	115.5410	115.6140	115.5410	6.00
01/08/2008	CRD1 On 06-November-08			Index Future	115.6100	115.5410	115.6140	115.5410	6.00
01/08/2008	CRD1 On 06-November-08			Index Future	115.6100	115.5410	115.6140	115.5410	6.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2008	CRD1 On 06-November-08			Index Future	115.6100	115.5410	115.6140	115.5410	6.00
01/08/2008	CRD1 On 06-November-08			Index Future	115.6100	115.5410	115.6140	115.5410	6.00
01/08/2008	GOVI On 05-February-09			jGovi	280.7000	280.8680	280.6960	280.8680	356.00
01/08/2008	GOVI On 05-February-09			jGovi	280.7000	280.8680	280.6960	280.8680	356.00
01/08/2008	GOVI On 05-February-09			jGovi	280.7000	280.8680	280.6960	280.8680	356.00
01/08/2008	GOVI On 05-February-09			jGovi	280.7000	280.8680	280.6960	280.8680	356.00
01/08/2008	GOVI On 05-February-09			jGovi	280.7000	280.8680	280.6960	280.8680	356.00
01/08/2008	GOVI On 05-February-09			jGovi	280.7000	280.8680	280.6960	280.8680	356.00
01/08/2008	GOVI On 07-August-08			jGovi	264.3500	264.5110	264.3490	264.5110	297.00
01/08/2008	GOVI On 07-August-08			jGovi	264.3500	264.5110	264.3490	264.5110	297.00
01/08/2008	GOVI On 07-August-08			jGovi	264.3500	264.5110	264.3490	264.5110	297.00
01/08/2008	GOVI On 07-August-08			jGovi	264.3500	264.5110	264.3490	264.5110	297.00
01/08/2008	GOVI On 07-August-08			jGovi	264.3500	264.5110	264.3490	264.5110	297.00
01/08/2008	GOVI On 07-August-08			jGovi	264.3500	264.5110	264.3490	264.5110	297.00
01/08/2008	GOVI On 07-August-08			jGovi	264.3500	264.5110	264.3490	264.5110	297.00
01/08/2008	GOVI On 06-November-08			jGovi	272.2600	272.4250	272.2580	272.4250	60.00
01/08/2008	GOVI On 06-November-08			jGovi	272.2600	272.4250	272.2580	272.4250	60.00
01/08/2008	GOVI On 06-November-08			jGovi	272.2600	272.4250	272.2580	272.4250	60.00
01/08/2008	GOVI On 06-November-08			jGovi	272.2600	272.4250	272.2580	272.4250	60.00
01/08/2008	GOVI On 06-November-08			jGovi	272.2600	272.4250	272.2580	272.4250	60.00
01/08/2008	GOVI On 06-November-08			jGovi	272.2600	272.4250	272.2580	272.4250	60.00
01/08/2008	GOVI On 06-November-08			jGovi	272.2600	272.4250	272.2580	272.4250	60.00
01/08/2008	ILBI On 05-February-09			Index Future	347.6600	347.6610	347.6570	347.6610	0.00
01/08/2008	ILBI On 05-February-09			Index Future	347.6600	347.6610	347.6570	347.6610	0.00
01/08/2008	ILBI On 05-February-09			Index Future	347.6600	347.6610	347.6570	347.6610	0.00
01/08/2008	ILBI On 05-February-09			Index Future	347.6600	347.6610	347.6570	347.6610	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2008	ILBI On 05-February-09			Index Future	347.6600	347.6610	347.6570	347.6610	0.00
01/08/2008	ILBI On 05-February-09			Index Future	347.6600	347.6610	347.6570	347.6610	0.00
01/08/2008	ILBI On 05-February-09			Index Future	347.6600	347.6610	347.6570	347.6610	0.00
01/08/2008	ILBI On 07-August-08			Index Future	327.4400	327.4345	327.4350	327.4345	1.00
01/08/2008	ILBI On 07-August-08			Index Future	327.4400	327.4345	327.4350	327.4345	1.00
01/08/2008	ILBI On 07-August-08			Index Future	327.4400	327.4345	327.4350	327.4345	1.00
01/08/2008	ILBI On 07-August-08			Index Future	327.4400	327.4345	327.4350	327.4345	1.00
01/08/2008	ILBI On 07-August-08			Index Future	327.4400	327.4345	327.4350	327.4345	1.00
01/08/2008	ILBI On 07-August-08			Index Future	327.4400	327.4345	327.4350	327.4345	1.00
01/08/2008	ILBI On 07-August-08			Index Future	327.4400	327.4345	327.4350	327.4345	1.00
01/08/2008	ILBI On 06-November-08			Index Future	337.4500	337.4550	337.4520	337.4550	0.00
01/08/2008	ILBI On 06-November-08			Index Future	337.4500	337.4550	337.4520	337.4550	0.00
01/08/2008	ILBI On 06-November-08			Index Future	337.4500	337.4550	337.4520	337.4550	0.00
01/08/2008	ILBI On 06-November-08			Index Future	337.4500	337.4550	337.4520	337.4550	0.00
01/08/2008	ILBI On 06-November-08			Index Future	337.4500	337.4550	337.4520	337.4550	0.00
01/08/2008	ILBI On 06-November-08			Index Future	337.4500	337.4550	337.4520	337.4550	0.00
01/08/2008	ILBI On 06-November-08			Index Future	337.4500	337.4550	337.4520	337.4550	0.00
01/08/2008	J153 On 31-August-10			jSwap	11.4900	11.4820	0.0886	0.0885	0.00
01/08/2008	J153 On 31-August-10			jSwap	11.4900	11.4820	0.0886	0.0885	0.00
01/08/2008	J153 On 31-August-10			jSwap	11.4900	11.4820	0.0886	0.0885	0.00
01/08/2008	J153 On 31-August-10			jSwap	11.4900	11.4820	0.0886	0.0885	0.00
01/08/2008	J153 On 31-August-10			jSwap	11.4900	11.4820	0.0886	0.0885	0.00
01/08/2008	J153 On 31-August-10			jSwap	11.4900	11.4820	0.0886	0.0885	0.00
01/08/2008	J153 On 31-August-10			jSwap	11.4900	11.4820	0.0886	0.0885	0.00
01/08/2008	J157 On 15-September-15			jSwap	10.1200	10.1160	0.0462	0.0461	0.00
01/08/2008	J157 On 15-September-15			jSwap	10.1200	10.1160	0.0462	0.0461	0.00
01/08/2008	J157 On 15-September-15			jSwap	10.1200	10.1160	0.0462	0.0461	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2008	J157 On 15-September-15			jSwap	10.1200	10.1160	0.0462	0.0461	0.00
01/08/2008	J157 On 15-September-15			jSwap	10.1200	10.1160	0.0462	0.0461	0.00
01/08/2008	J157 On 15-September-15			jSwap	10.1200	10.1160	0.0462	0.0461	0.00
01/08/2008	J157 On 15-September-15			jSwap	10.1200	10.1160	0.0462	0.0461	0.00
01/08/2008	J186 On 21-December-26			jSwap	9.1500	9.1520	0.1443	0.1441	0.00
01/08/2008	J186 On 21-December-26			jSwap	9.1500	9.1520	0.1443	0.1441	0.00
01/08/2008	J186 On 21-December-26			jSwap	9.1500	9.1520	0.1443	0.1441	0.00
01/08/2008	J186 On 21-December-26			jSwap	9.1500	9.1520	0.1443	0.1441	0.00
01/08/2008	J186 On 21-December-26			jSwap	9.1500	9.1520	0.1443	0.1441	0.00
01/08/2008	J186 On 21-December-26			jSwap	9.1500	9.1520	0.1443	0.1441	0.00
01/08/2008	J186 On 21-December-26			jSwap	9.1500	9.1520	0.1443	0.1441	0.00
01/08/2008	J201 On 22-December-14			jSwap	10.1400	10.1400	0.1235	0.1233	0.00
01/08/2008	J201 On 22-December-14			jSwap	10.1400	10.1400	0.1235	0.1233	0.00
01/08/2008	J201 On 22-December-14			jSwap	10.1400	10.1400	0.1235	0.1233	0.00
01/08/2008	J201 On 22-December-14			jSwap	10.1400	10.1400	0.1235	0.1233	0.00
01/08/2008	J201 On 22-December-14			jSwap	10.1400	10.1400	0.1235	0.1233	0.00
01/08/2008	J201 On 22-December-14			jSwap	10.1400	10.1400	0.1235	0.1233	0.00
01/08/2008	J201 On 22-December-14			jSwap	10.1400	10.1400	0.1235	0.1233	0.00
01/08/2008	J203 On 15-September-17			jSwap	9.9400	9.9330	0.1517	0.1515	0.00
01/08/2008	J203 On 15-September-17			jSwap	9.9400	9.9330	0.1517	0.1515	0.00
01/08/2008	J203 On 15-September-17			jSwap	9.9400	9.9330	0.1517	0.1515	0.00
01/08/2008	J203 On 15-September-17			jSwap	9.9400	9.9330	0.1517	0.1515	0.00
01/08/2008	J203 On 15-September-17			jSwap	9.9400	9.9330	0.1517	0.1515	0.00
01/08/2008	J203 On 15-September-17			jSwap	9.9400	9.9330	0.1517	0.1515	0.00
01/08/2008	J203 On 15-September-17			jSwap	9.9400	9.9330	0.1517	0.1515	0.00
01/08/2008	J204 On 21-December-18			jSwap	9.7600	9.7610	0.1462	0.1460	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2008	J204 On 21-December-18			jSwap	9.7600	9.7610	0.1462	0.1460	0.00
01/08/2008	J204 On 21-December-18			jSwap	9.7600	9.7610	0.1462	0.1460	0.00
01/08/2008	J204 On 21-December-18			jSwap	9.7600	9.7610	0.1462	0.1460	0.00
01/08/2008	J204 On 21-December-18			jSwap	9.7600	9.7610	0.1462	0.1460	0.00
01/08/2008	J204 On 21-December-18			jSwap	9.7600	9.7610	0.1462	0.1460	0.00
01/08/2008	J204 On 21-December-18			jSwap	9.7600	9.7610	0.1462	0.1460	0.00
01/08/2008	J207 On 15-January-20			jSwap	9.6500	9.6460	0.1119	0.1117	0.00
01/08/2008	J207 On 15-January-20			jSwap	9.6500	9.6460	0.1119	0.1117	0.00
01/08/2008	J207 On 15-January-20			jSwap	9.6500	9.6460	0.1119	0.1117	0.00
01/08/2008	J207 On 15-January-20			jSwap	9.6500	9.6460	0.1119	0.1117	0.00
01/08/2008	J207 On 15-January-20			jSwap	9.6500	9.6460	0.1119	0.1117	0.00
01/08/2008	J207 On 15-January-20			jSwap	9.6500	9.6460	0.1119	0.1117	0.00
01/08/2008	J207 On 15-January-20			jSwap	9.6500	9.6460	0.1119	0.1117	0.00
01/08/2008	J207 On 15-January-20			jSwap	9.6500	9.6460	0.1119	0.1117	0.00
01/08/2008	J207 On 15-January-20			jSwap	9.6500	9.6460	0.1119	0.1117	0.00
01/08/2008	JBAR On 21-December-05			jBar	12.1900	12.2250	12.1880	12.2250	0.00
01/08/2008	JBAR On 21-December-05			jBar	12.1900	12.2250	12.1880	12.2250	0.00
01/08/2008	JBAR On 21-December-05			jBar	12.1900	12.2250	12.1880	12.2250	0.00
01/08/2008	JBAR On 21-December-05			jBar	12.1900	12.2250	12.1880	12.2250	0.00
01/08/2008	JBAR On 21-December-05			jBar	12.1900	12.2250	12.1880	12.2250	0.00
01/08/2008	JBAR On 21-December-05			jBar	12.1900	12.2250	12.1880	12.2250	0.00
01/08/2008	JBAR On 21-December-05			jBar	12.1900	12.2250	12.1880	12.2250	0.00
01/08/2008	JFRA On 05-February-09			jFra	11.9000	11.8850	0.0288	0.0288	0.00
01/08/2008	JFRA On 05-February-09			jFra	11.9000	11.8850	0.0288	0.0288	0.00
01/08/2008	JFRA On 05-February-09			jFra	11.9000	11.8850	0.0288	0.0288	0.00
01/08/2008	JFRA On 05-February-09			jFra	11.9000	11.8850	0.0288	0.0288	0.00
01/08/2008	JFRA On 05-February-09			jFra	11.9000	11.8850	0.0288	0.0288	0.00
01/08/2008	JFRA On 05-February-09			jFra	11.9000	11.8850	0.0288	0.0288	0.00
01/08/2008	JFRA On 05-February-09			jFra	11.9000	11.8850	0.0288	0.0288	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2008	JFRA On 07-May-09			JFra	11.3900	11.3890	0.0276	0.0276	0.00
01/08/2008	JFRA On 07-May-09			JFra	11.3900	11.3890	0.0276	0.0276	0.00
01/08/2008	JFRA On 07-May-09			JFra	11.3900	11.3890	0.0276	0.0276	0.00
01/08/2008	JFRA On 07-May-09			JFra	11.3900	11.3890	0.0276	0.0276	0.00
01/08/2008	JFRA On 07-May-09			JFra	11.3900	11.3890	0.0276	0.0276	0.00
01/08/2008	JFRA On 07-May-09			JFra	11.3900	11.3890	0.0276	0.0276	0.00
01/08/2008	JFRA On 07-May-09			JFra	11.3900	11.3890	0.0276	0.0276	0.00
01/08/2008	JFRA On 07-August-08			JFra	12.2100	12.2600	0.0295	0.0297	0.00
01/08/2008	JFRA On 07-August-08			JFra	12.2100	12.2600	0.0295	0.0297	0.00
01/08/2008	JFRA On 07-August-08			JFra	12.2100	12.2600	0.0295	0.0297	0.00
01/08/2008	JFRA On 07-August-08			JFra	12.2100	12.2600	0.0295	0.0297	0.00
01/08/2008	JFRA On 07-August-08			JFra	12.2100	12.2600	0.0295	0.0297	0.00
01/08/2008	JFRA On 07-August-08			JFra	12.2100	12.2600	0.0295	0.0297	0.00
01/08/2008	JFRA On 07-August-08			JFra	12.2100	12.2600	0.0295	0.0297	0.00
01/08/2008	JFRA On 06-August-09			JFra	10.9400	10.9150	0.0265	0.0265	0.00
01/08/2008	JFRA On 06-August-09			JFra	10.9400	10.9150	0.0265	0.0265	0.00
01/08/2008	JFRA On 06-August-09			JFra	10.9400	10.9150	0.0265	0.0265	0.00
01/08/2008	JFRA On 06-August-09			JFra	10.9400	10.9150	0.0265	0.0265	0.00
01/08/2008	JFRA On 06-August-09			JFra	10.9400	10.9150	0.0265	0.0265	0.00
01/08/2008	JFRA On 06-August-09			JFra	10.9400	10.9150	0.0265	0.0265	0.00
01/08/2008	JFRA On 06-August-09			JFra	10.9400	10.9150	0.0265	0.0265	0.00
01/08/2008	JFRA On 06-November-08			JFra	12.1500	12.1550	0.0294	0.0294	0.00
01/08/2008	JFRA On 06-November-08			JFra	12.1500	12.1550	0.0294	0.0294	0.00
01/08/2008	JFRA On 06-November-08			JFra	12.1500	12.1550	0.0294	0.0294	0.00
01/08/2008	JFRA On 06-November-08			JFra	12.1500	12.1550	0.0294	0.0294	0.00
01/08/2008	JFRA On 06-November-08			JFra	12.1500	12.1550	0.0294	0.0294	0.00
01/08/2008	JFRA On 06-November-08			JFra	12.1500	12.1550	0.0294	0.0294	0.00
01/08/2008	JFRA On 06-November-08			JFra	12.1500	12.1550	0.0294	0.0294	0.00
01/08/2008	JFRA On 05-November-09			JFra	10.5600	10.5570	0.0257	0.0256	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2008	JFRA On 05-November-09			jFra	10.5600	10.5570	0.0257	0.0256	0.00
01/08/2008	JFRA On 05-November-09			jFra	10.5600	10.5570	0.0257	0.0256	0.00
01/08/2008	JFRA On 05-November-09			jFra	10.5600	10.5570	0.0257	0.0256	0.00
01/08/2008	JFRA On 05-November-09			jFra	10.5600	10.5570	0.0257	0.0256	0.00
01/08/2008	JFRA On 05-November-09			jFra	10.5600	10.5570	0.0257	0.0256	0.00
01/08/2008	JFRA On 05-November-09			jFra	10.5600	10.5570	0.0257	0.0256	0.00
01/08/2008	JFRA On 06-November-08			jFra	12.1500	0.0000	0.0294	0.0000	0.00
01/08/2008	JFRA On 06-November-08			jFra	12.1500	0.0000	0.0294	0.0000	0.00
01/08/2008	JFRA On 06-November-08			jFra	12.1500	0.0000	0.0294	0.0000	0.00
01/08/2008	JFRA On 06-November-08			jFra	12.1500	0.0000	0.0294	0.0000	0.00
01/08/2008	JFRA On 06-November-08			jFra	12.1500	0.0000	0.0294	0.0000	0.00
01/08/2008	JFRA On 06-November-08			jFra	12.1500	0.0000	0.0294	0.0000	0.00
01/08/2008	JFRA On 06-November-08			jFra	12.1500	0.0000	0.0294	0.0000	0.00
01/08/2008	JFRA On 05-February-09			jFra	11.9000	0.0000	0.0288	0.0000	0.00
01/08/2008	JFRA On 05-February-09			jFra	11.9000	0.0000	0.0288	0.0000	0.00
01/08/2008	JFRA On 05-February-09			jFra	11.9000	0.0000	0.0288	0.0000	0.00
01/08/2008	JFRA On 05-February-09			jFra	11.9000	0.0000	0.0288	0.0000	0.00
01/08/2008	JFRA On 05-February-09			jFra	11.9000	0.0000	0.0288	0.0000	0.00
01/08/2008	JFRA On 05-February-09			jFra	11.9000	0.0000	0.0288	0.0000	0.00
01/08/2008	JFRA On 05-February-09			jFra	11.9000	0.0000	0.0288	0.0000	0.00
01/08/2008	JFRA On 07-May-09			jFra	11.3900	0.0000	0.0276	0.0000	0.00
01/08/2008	JFRA On 07-May-09			jFra	11.3900	0.0000	0.0276	0.0000	0.00
01/08/2008	JFRA On 07-May-09			jFra	11.3900	0.0000	0.0276	0.0000	0.00
01/08/2008	JFRA On 07-May-09			jFra	11.3900	0.0000	0.0276	0.0000	0.00
01/08/2008	JFRA On 07-May-09			jFra	11.3900	0.0000	0.0276	0.0000	0.00
01/08/2008	JFRA On 07-May-09			jFra	11.3900	0.0000	0.0276	0.0000	0.00
01/08/2008	JFRA On 07-May-09			jFra	11.3900	0.0000	0.0276	0.0000	0.00
01/08/2008	JN02 On 05-February-09			jNote	10.5900	10.5780	0.1874	0.1873	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2008	JN02 On 05-February-09			jNote	10.5900	10.5780	0.1874	0.1873	0.00
01/08/2008	JN02 On 05-February-09			jNote	10.5900	10.5780	0.1874	0.1873	0.00
01/08/2008	JN02 On 05-February-09			jNote	10.5900	10.5780	0.1874	0.1873	0.00
01/08/2008	JN02 On 05-February-09			jNote	10.5900	10.5780	0.1874	0.1873	0.00
01/08/2008	JN02 On 05-February-09			jNote	10.5900	10.5780	0.1874	0.1873	0.00
01/08/2008	JN02 On 05-February-09			jNote	10.5900	10.5780	0.1874	0.1873	0.00
01/08/2008	JN02 On 07-August-08			jNote	11.2300	11.2250	0.1975	0.1973	0.00
01/08/2008	JN02 On 07-August-08			jNote	11.2300	11.2250	0.1975	0.1973	0.00
01/08/2008	JN02 On 07-August-08			jNote	11.2300	11.2250	0.1975	0.1973	0.00
01/08/2008	JN02 On 07-August-08			jNote	11.2300	11.2250	0.1975	0.1973	0.00
01/08/2008	JN02 On 07-August-08			jNote	11.2300	11.2250	0.1975	0.1973	0.00
01/08/2008	JN02 On 07-August-08			jNote	11.2300	11.2250	0.1975	0.1973	0.00
01/08/2008	JN02 On 07-August-08			jNote	11.2300	11.2250	0.1975	0.1973	0.00
01/08/2008	JN02 On 06-November-08			jNote	10.9200	10.9140	0.1926	0.1925	0.00
01/08/2008	JN02 On 06-November-08			jNote	10.9200	10.9140	0.1926	0.1925	0.00
01/08/2008	JN02 On 06-November-08			jNote	10.9200	10.9140	0.1926	0.1925	0.00
01/08/2008	JN02 On 06-November-08			jNote	10.9200	10.9140	0.1926	0.1925	0.00
01/08/2008	JN02 On 06-November-08			jNote	10.9200	10.9140	0.1926	0.1925	0.00
01/08/2008	JN02 On 06-November-08			jNote	10.9200	10.9140	0.1926	0.1925	0.00
01/08/2008	JN02 On 06-November-08			jNote	10.9200	10.9140	0.1926	0.1925	0.00
01/08/2008	JN05 On 05-February-09			jNote	9.7900	9.7920	0.3807	0.3807	0.00
01/08/2008	JN05 On 05-February-09			jNote	9.7900	9.7920	0.3807	0.3807	0.00
01/08/2008	JN05 On 05-February-09			jNote	9.7900	9.7920	0.3807	0.3807	0.00
01/08/2008	JN05 On 05-February-09			jNote	9.7900	9.7920	0.3807	0.3807	0.00
01/08/2008	JN05 On 05-February-09			jNote	9.7900	9.7920	0.3807	0.3807	0.00
01/08/2008	JN05 On 05-February-09			jNote	9.7900	9.7920	0.3807	0.3807	0.00
01/08/2008	JN05 On 05-February-09			jNote	9.7900	9.7920	0.3807	0.3807	0.00
01/08/2008	JN05 On 07-August-08			jNote	10.1400	10.1420	0.3888	0.3887	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2008	JN05 On 07-August-08			jNote	10.1400	10.1420	0.3888	0.3887	0.00
01/08/2008	JN05 On 07-August-08			jNote	10.1400	10.1420	0.3888	0.3887	0.00
01/08/2008	JN05 On 07-August-08			jNote	10.1400	10.1420	0.3888	0.3887	0.00
01/08/2008	JN05 On 07-August-08			jNote	10.1400	10.1420	0.3888	0.3887	0.00
01/08/2008	JN05 On 07-August-08			jNote	10.1400	10.1420	0.3888	0.3887	0.00
01/08/2008	JN05 On 07-August-08			jNote	10.1400	10.1420	0.3888	0.3887	0.00
01/08/2008	JN05 On 07-November-08			jNote	9.6200	9.5980	0.3592	0.3581	0.00
01/08/2008	JN05 On 07-November-08			jNote	9.6200	9.5980	0.3592	0.3581	0.00
01/08/2008	JN05 On 07-November-08			jNote	9.6200	9.5980	0.3592	0.3581	0.00
01/08/2008	JN05 On 07-November-08			jNote	9.6200	9.5980	0.3592	0.3581	0.00
01/08/2008	JN05 On 07-November-08			jNote	9.6200	9.5980	0.3592	0.3581	0.00
01/08/2008	JN05 On 07-November-08			jNote	9.6200	9.5980	0.3592	0.3581	0.00
01/08/2008	JN05 On 07-November-08			jNote	9.6200	9.5980	0.3592	0.3581	0.00
01/08/2008	JN10 On 05-February-09			jNote	9.3800	9.3750	0.5970	0.5971	0.00
01/08/2008	JN10 On 05-February-09			jNote	9.3800	9.3750	0.5970	0.5971	0.00
01/08/2008	JN10 On 05-February-09			jNote	9.3800	9.3750	0.5970	0.5971	0.00
01/08/2008	JN10 On 05-February-09			jNote	9.3800	9.3750	0.5970	0.5971	0.00
01/08/2008	JN10 On 05-February-09			jNote	9.3800	9.3750	0.5970	0.5971	0.00
01/08/2008	JN10 On 05-February-09			jNote	9.3800	9.3750	0.5970	0.5971	0.00
01/08/2008	JN10 On 05-February-09			jNote	9.3800	9.3750	0.5970	0.5971	0.00
01/08/2008	JN10 On 07-August-08			jNote	9.6300	9.6300	0.6045	0.6044	0.00
01/08/2008	JN10 On 07-August-08			jNote	9.6300	9.6300	0.6045	0.6044	0.00
01/08/2008	JN10 On 07-August-08			jNote	9.6300	9.6300	0.6045	0.6044	0.00
01/08/2008	JN10 On 07-August-08			jNote	9.6300	9.6300	0.6045	0.6044	0.00
01/08/2008	JN10 On 07-August-08			jNote	9.6300	9.6300	0.6045	0.6044	0.00
01/08/2008	JN10 On 07-August-08			jNote	9.6300	9.6300	0.6045	0.6044	0.00
01/08/2008	JN10 On 07-August-08			jNote	9.6300	9.6300	0.6045	0.6044	0.00
01/08/2008	JN10 On 07-August-08			jNote	9.6300	9.6300	0.6045	0.6044	0.00
01/08/2008	JN10 On 07-November-08			jNote	9.3000	9.2840	0.5860	0.5850	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
01/08/2008	JN10 On 07-November-08			jNote	9.3000	9.2840	0.5860	0.5850	0.00
01/08/2008	JN10 On 07-November-08			jNote	9.3000	9.2840	0.5860	0.5850	0.00
01/08/2008	JN10 On 07-November-08			jNote	9.3000	9.2840	0.5860	0.5850	0.00
01/08/2008	JN10 On 07-November-08			jNote	9.3000	9.2840	0.5860	0.5850	0.00
01/08/2008	JN10 On 07-November-08			jNote	9.3000	9.2840	0.5860	0.5850	0.00
01/08/2008	JN10 On 07-November-08			jNote	9.3000	9.2840	0.5860	0.5850	0.00
01/08/2008	JROD On 29-August-08			jRod	11.7500	11.7590	0.0102	0.0096	0.00
01/08/2008	JROD On 29-August-08			jRod	11.7500	11.7590	0.0102	0.0096	0.00
01/08/2008	JROD On 29-August-08			jRod	11.7500	11.7590	0.0102	0.0096	0.00
01/08/2008	JROD On 29-August-08			jRod	11.7500	11.7590	0.0102	0.0096	0.00
01/08/2008	JROD On 29-August-08			jRod	11.7500	11.7590	0.0102	0.0096	0.00
01/08/2008	JROD On 29-August-08			jRod	11.7500	11.7590	0.0102	0.0096	0.00
01/08/2008	JROD On 29-August-08			jRod	11.7500	11.7590	0.0102	0.0096	0.00
01/08/2008	JROD On 30-September-08			jRod	11.9800	11.9920	0.0107	0.0102	0.00
01/08/2008	JROD On 30-September-08			jRod	11.9800	11.9920	0.0107	0.0102	0.00
01/08/2008	JROD On 30-September-08			jRod	11.9800	11.9920	0.0107	0.0102	0.00
01/08/2008	JROD On 30-September-08			jRod	11.9800	11.9920	0.0107	0.0102	0.00
01/08/2008	JROD On 30-September-08			jRod	11.9800	11.9920	0.0107	0.0102	0.00
01/08/2008	JROD On 30-September-08			jRod	11.9800	11.9920	0.0107	0.0102	0.00
01/08/2008	JROD On 30-September-08			jRod	11.9800	11.9920	0.0107	0.0102	0.00
01/08/2008	JROD On 31-October-08			jRod	12.2000	12.2260	0.0112	0.0106	0.00
01/08/2008	JROD On 31-October-08			jRod	12.2000	12.2260	0.0112	0.0106	0.00
01/08/2008	JROD On 31-October-08			jRod	12.2000	12.2260	0.0112	0.0106	0.00
01/08/2008	JROD On 31-October-08			jRod	12.2000	12.2260	0.0112	0.0106	0.00
01/08/2008	JROD On 31-October-08			jRod	12.2000	12.2260	0.0112	0.0106	0.00
01/08/2008	JROD On 31-October-08			jRod	12.2000	12.2260	0.0112	0.0106	0.00
01/08/2008	JROD On 31-October-08			jRod	12.2000	12.2260	0.0112	0.0106	0.00
01/08/2008	JROD On 31-October-08			jRod	12.2000	12.2260	0.0112	0.0106	0.00
01/08/2008	JROD On 28-November-08			jRod	12.0900	12.0990	0.0208	0.0202	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2008	JROD On 28-November-08			jRod	12.0900	12.0990	0.0208	0.0202	0.00
01/08/2008	JROD On 28-November-08			jRod	12.0900	12.0990	0.0208	0.0202	0.00
01/08/2008	JROD On 28-November-08			jRod	12.0900	12.0990	0.0208	0.0202	0.00
01/08/2008	JROD On 28-November-08			jRod	12.0900	12.0990	0.0208	0.0202	0.00
01/08/2008	JROD On 28-November-08			jRod	12.0900	12.0990	0.0208	0.0202	0.00
01/08/2008	JROD On 28-November-08			jRod	12.0900	12.0990	0.0208	0.0202	0.00
01/08/2008	JROD On 31-December-08			jRod	12.3000	12.3130	0.0218	0.0213	0.00
01/08/2008	JROD On 31-December-08			jRod	12.3000	12.3130	0.0218	0.0213	0.00
01/08/2008	JROD On 31-December-08			jRod	12.3000	12.3130	0.0218	0.0213	0.00
01/08/2008	JROD On 31-December-08			jRod	12.3000	12.3130	0.0218	0.0213	0.00
01/08/2008	JROD On 31-December-08			jRod	12.3000	12.3130	0.0218	0.0213	0.00
01/08/2008	JROD On 31-December-08			jRod	12.3000	12.3130	0.0218	0.0213	0.00
01/08/2008	JROD On 31-December-08			jRod	12.3000	12.3130	0.0218	0.0213	0.00
01/08/2008	OTH1 On 05-February-09			Index Future	264.5700	265.0960	264.5710	265.0960	0.00
01/08/2008	OTH1 On 05-February-09			Index Future	264.5700	265.0960	264.5710	265.0960	0.00
01/08/2008	OTH1 On 05-February-09			Index Future	264.5700	265.0960	264.5710	265.0960	0.00
01/08/2008	OTH1 On 05-February-09			Index Future	264.5700	265.0960	264.5710	265.0960	0.00
01/08/2008	OTH1 On 05-February-09			Index Future	264.5700	265.0960	264.5710	265.0960	0.00
01/08/2008	OTH1 On 05-February-09			Index Future	264.5700	265.0960	264.5710	265.0960	0.00
01/08/2008	OTH1 On 05-February-09			Index Future	264.5700	265.0960	264.5710	265.0960	0.00
01/08/2008	OTH1 On 07-August-08			Index Future	249.1600	249.6590	249.1640	249.6590	0.00
01/08/2008	OTH1 On 07-August-08			Index Future	249.1600	249.6590	249.1640	249.6590	0.00
01/08/2008	OTH1 On 07-August-08			Index Future	249.1600	249.6590	249.1640	249.6590	0.00
01/08/2008	OTH1 On 07-August-08			Index Future	249.1600	249.6590	249.1640	249.6590	0.00
01/08/2008	OTH1 On 07-August-08			Index Future	249.1600	249.6590	249.1640	249.6590	0.00
01/08/2008	OTH1 On 07-August-08			Index Future	249.1600	249.6590	249.1640	249.6590	0.00
01/08/2008	OTH1 On 07-August-08			Index Future	249.1600	249.6590	249.1640	249.6590	0.00
01/08/2008	OTH1 On 06-November-08			Index Future	256.6200	257.1280	256.6190	257.1280	9.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2008	OTH1 On 06-November-08			Index Future	256.6200	257.1280	256.6190	257.1280	9.00
01/08/2008	OTH1 On 06-November-08			Index Future	256.6200	257.1280	256.6190	257.1280	9.00
01/08/2008	OTH1 On 06-November-08			Index Future	256.6200	257.1280	256.6190	257.1280	9.00
01/08/2008	OTH1 On 06-November-08			Index Future	256.6200	257.1280	256.6190	257.1280	9.00
01/08/2008	OTH1 On 06-November-08			Index Future	256.6200	257.1280	256.6190	257.1280	9.00
01/08/2008	OTH1 On 06-November-08			Index Future	256.6200	257.1280	256.6190	257.1280	9.00
01/08/2008	R153 On 05-February-09			Bond Future	9.3100	9.4550	111.0564	110.8414	0.00
01/08/2008	R153 On 05-February-09			Bond Future	9.3100	9.4550	111.0564	110.8414	0.00
01/08/2008	R153 On 05-February-09			Bond Future	9.3100	9.4550	111.0564	110.8414	0.00
01/08/2008	R153 On 05-February-09			Bond Future	9.3100	9.4550	111.0564	110.8414	0.00
01/08/2008	R153 On 05-February-09			Bond Future	9.3100	9.4550	111.0564	110.8414	0.00
01/08/2008	R153 On 05-February-09			Bond Future	9.3100	9.4550	111.0564	110.8414	0.00
01/08/2008	R153 On 05-February-09			Bond Future	9.3100	9.4550	111.0564	110.8414	0.00
01/08/2008	R153 On 07-August-08			Bond Future	10.0700	10.1820	111.1229	110.9186	15011.00
01/08/2008	R153 On 07-August-08			Bond Future	10.0700	10.1820	111.1229	110.9186	15011.00
01/08/2008	R153 On 07-August-08			Bond Future	10.0700	10.1820	111.1229	110.9186	15011.00
01/08/2008	R153 On 07-August-08			Bond Future	10.0700	10.1820	111.1229	110.9186	15011.00
01/08/2008	R153 On 07-August-08			Bond Future	10.0700	10.1820	111.1229	110.9186	15011.00
01/08/2008	R153 On 07-August-08			Bond Future	10.0700	10.1820	111.1229	110.9186	15011.00
01/08/2008	R153 On 07-August-08			Bond Future	10.0700	10.1820	111.1229	110.9186	15011.00
01/08/2008	R153 On 06-November-08			Bond Future	9.7700	9.8940	107.7690	107.5599	0.00
01/08/2008	R153 On 06-November-08			Bond Future	9.7700	9.8940	107.7690	107.5599	0.00
01/08/2008	R153 On 06-November-08			Bond Future	9.7700	9.8940	107.7690	107.5599	0.00
01/08/2008	R153 On 06-November-08			Bond Future	9.7700	9.8940	107.7690	107.5599	0.00
01/08/2008	R153 On 06-November-08			Bond Future	9.7700	9.8940	107.7690	107.5599	0.00
01/08/2008	R153 On 06-November-08			Bond Future	9.7700	9.8940	107.7690	107.5599	0.00
01/08/2008	R153 On 06-November-08			Bond Future	9.7700	9.8940	107.7690	107.5599	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2008	R157 On 05-February-09			Bond Future	8.9800	8.9660	127.6261	127.6987	5000.00
01/08/2008	R157 On 05-February-09			Bond Future	8.9800	8.9660	127.6261	127.6987	5000.00
01/08/2008	R157 On 05-February-09			Bond Future	8.9800	8.9660	127.6261	127.6987	5000.00
01/08/2008	R157 On 05-February-09			Bond Future	8.9800	8.9660	127.6261	127.6987	5000.00
01/08/2008	R157 On 05-February-09			Bond Future	8.9800	8.9660	127.6261	127.6987	5000.00
01/08/2008	R157 On 05-February-09			Bond Future	8.9800	8.9660	127.6261	127.6987	5000.00
01/08/2008	R157 On 05-February-09			Bond Future	8.9800	8.9660	127.6261	127.6987	5000.00
01/08/2008	R157 On 07-August-08			Bond Future	9.2200	9.2130	127.3825	127.4468	6703.00
01/08/2008	R157 On 07-August-08			Bond Future	9.2200	9.2130	127.3825	127.4468	6703.00
01/08/2008	R157 On 07-August-08			Bond Future	9.2200	9.2130	127.3825	127.4468	6703.00
01/08/2008	R157 On 07-August-08			Bond Future	9.2200	9.2130	127.3825	127.4468	6703.00
01/08/2008	R157 On 07-August-08			Bond Future	9.2200	9.2130	127.3825	127.4468	6703.00
01/08/2008	R157 On 07-August-08			Bond Future	9.2200	9.2130	127.3825	127.4468	6703.00
01/08/2008	R157 On 07-August-08			Bond Future	9.2200	9.2130	127.3825	127.4468	6703.00
01/08/2008	R157 On 06-November-08			Bond Future	9.1200	9.1030	124.0590	124.1276	3630.00
01/08/2008	R157 On 06-November-08			Bond Future	9.1200	9.1030	124.0590	124.1276	3630.00
01/08/2008	R157 On 06-November-08			Bond Future	9.1200	9.1030	124.0590	124.1276	3630.00
01/08/2008	R157 On 06-November-08			Bond Future	9.1200	9.1030	124.0590	124.1276	3630.00
01/08/2008	R157 On 06-November-08			Bond Future	9.1200	9.1030	124.0590	124.1276	3630.00
01/08/2008	R157 On 06-November-08			Bond Future	9.1200	9.1030	124.0590	124.1276	3630.00
01/08/2008	R157 On 06-November-08			Bond Future	9.1200	9.1030	124.0590	124.1276	3630.00
01/08/2008	R186 On 05-February-09			Bond Future	8.8000	8.7490	116.5973	117.1258	2500.00
01/08/2008	R186 On 05-February-09			Bond Future	8.8000	8.7490	116.5973	117.1258	2500.00
01/08/2008	R186 On 05-February-09			Bond Future	8.8000	8.7490	116.5973	117.1258	2500.00
01/08/2008	R186 On 05-February-09			Bond Future	8.8000	8.7490	116.5973	117.1258	2500.00
01/08/2008	R186 On 05-February-09			Bond Future	8.8000	8.7490	116.5973	117.1258	2500.00
01/08/2008	R186 On 05-February-09			Bond Future	8.8000	8.7490	116.5973	117.1258	2500.00
01/08/2008	R186 On 05-February-09			Bond Future	8.8000	8.7490	116.5973	117.1258	2500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2008	R186 On 07-August-08			Bond Future	9.0000	8.9530	114.7847	115.2863	2604.00
01/08/2008	R186 On 07-August-08			Bond Future	9.0000	8.9530	114.7847	115.2863	2604.00
01/08/2008	R186 On 07-August-08			Bond Future	9.0000	8.9530	114.7847	115.2863	2604.00
01/08/2008	R186 On 07-August-08			Bond Future	9.0000	8.9530	114.7847	115.2863	2604.00
01/08/2008	R186 On 07-August-08			Bond Future	9.0000	8.9530	114.7847	115.2863	2604.00
01/08/2008	R186 On 07-August-08			Bond Future	9.0000	8.9530	114.7847	115.2863	2604.00
01/08/2008	R186 On 07-August-08			Bond Future	9.0000	8.9530	114.7847	115.2863	2604.00
01/08/2008	R186 On 06-November-08			Bond Future	8.9100	8.8570	118.2571	118.7718	2500.00
01/08/2008	R186 On 06-November-08			Bond Future	8.9100	8.8570	118.2571	118.7718	2500.00
01/08/2008	R186 On 06-November-08			Bond Future	8.9100	8.8570	118.2571	118.7718	2500.00
01/08/2008	R186 On 06-November-08			Bond Future	8.9100	8.8570	118.2571	118.7718	2500.00
01/08/2008	R186 On 06-November-08			Bond Future	8.9100	8.8570	118.2571	118.7718	2500.00
01/08/2008	R186 On 06-November-08			Bond Future	8.9100	8.8570	118.2571	118.7718	2500.00
01/08/2008	R186 On 06-November-08			Bond Future	8.9100	8.8570	118.2571	118.7718	2500.00
01/08/2008	R196 On 05-February-09			Bond Future	10.8900	10.8950	104.4393	104.4389	0.00
01/08/2008	R196 On 05-February-09			Bond Future	10.8900	10.8950	104.4393	104.4389	0.00
01/08/2008	R196 On 05-February-09			Bond Future	10.8900	10.8950	104.4393	104.4389	0.00
01/08/2008	R196 On 05-February-09			Bond Future	10.8900	10.8950	104.4393	104.4389	0.00
01/08/2008	R196 On 05-February-09			Bond Future	10.8900	10.8950	104.4393	104.4389	0.00
01/08/2008	R196 On 05-February-09			Bond Future	10.8900	10.8950	104.4393	104.4389	0.00
01/08/2008	R196 On 05-February-09			Bond Future	10.8900	10.8950	104.4393	104.4389	0.00
01/08/2008	R196 On 07-August-08			Bond Future	11.9000	11.9110	103.4883	103.4816	0.00
01/08/2008	R196 On 07-August-08			Bond Future	11.9000	11.9110	103.4883	103.4816	0.00
01/08/2008	R196 On 07-August-08			Bond Future	11.9000	11.9110	103.4883	103.4816	0.00
01/08/2008	R196 On 07-August-08			Bond Future	11.9000	11.9110	103.4883	103.4816	0.00
01/08/2008	R196 On 07-August-08			Bond Future	11.9000	11.9110	103.4883	103.4816	0.00
01/08/2008	R196 On 07-August-08			Bond Future	11.9000	11.9110	103.4883	103.4816	0.00
01/08/2008	R196 On 07-August-08			Bond Future	11.9000	11.9110	103.4883	103.4816	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2008	R196 On 06-November-08			Bond Future	11.4900	11.4860	101.5164	101.5179	0.00
01/08/2008	R196 On 06-November-08			Bond Future	11.4900	11.4860	101.5164	101.5179	0.00
01/08/2008	R196 On 06-November-08			Bond Future	11.4900	11.4860	101.5164	101.5179	0.00
01/08/2008	R196 On 06-November-08			Bond Future	11.4900	11.4860	101.5164	101.5179	0.00
01/08/2008	R196 On 06-November-08			Bond Future	11.4900	11.4860	101.5164	101.5179	0.00
01/08/2008	R196 On 06-November-08			Bond Future	11.4900	11.4860	101.5164	101.5179	0.00
01/08/2008	R196 On 06-November-08			Bond Future	11.4900	11.4860	101.5164	101.5179	0.00
01/08/2008	R201 On 05-February-09			Bond Future	8.9900	8.9740	100.1450	100.2029	0.00
01/08/2008	R201 On 05-February-09			Bond Future	8.9900	8.9740	100.1450	100.2029	0.00
01/08/2008	R201 On 05-February-09			Bond Future	8.9900	8.9740	100.1450	100.2029	0.00
01/08/2008	R201 On 05-February-09			Bond Future	8.9900	8.9740	100.1450	100.2029	0.00
01/08/2008	R201 On 05-February-09			Bond Future	8.9900	8.9740	100.1450	100.2029	0.00
01/08/2008	R201 On 05-February-09			Bond Future	8.9900	8.9740	100.1450	100.2029	0.00
01/08/2008	R201 On 05-February-09			Bond Future	8.9900	8.9740	100.1450	100.2029	0.00
01/08/2008	R201 On 07-August-08			Bond Future	9.3100	9.3000	98.5713	98.6271	0.00
01/08/2008	R201 On 07-August-08			Bond Future	9.3100	9.3000	98.5713	98.6271	0.00
01/08/2008	R201 On 07-August-08			Bond Future	9.3100	9.3000	98.5713	98.6271	0.00
01/08/2008	R201 On 07-August-08			Bond Future	9.3100	9.3000	98.5713	98.6271	0.00
01/08/2008	R201 On 07-August-08			Bond Future	9.3100	9.3000	98.5713	98.6271	0.00
01/08/2008	R201 On 07-August-08			Bond Future	9.3100	9.3000	98.5713	98.6271	0.00
01/08/2008	R201 On 07-August-08			Bond Future	9.3100	9.3000	98.5713	98.6271	0.00
01/08/2008	R201 On 06-November-08			Bond Future	9.1600	9.1520	101.4975	101.5520	1000.00
01/08/2008	R201 On 06-November-08			Bond Future	9.1600	9.1520	101.4975	101.5520	1000.00
01/08/2008	R201 On 06-November-08			Bond Future	9.1600	9.1520	101.4975	101.5520	1000.00
01/08/2008	R201 On 06-November-08			Bond Future	9.1600	9.1520	101.4975	101.5520	1000.00
01/08/2008	R201 On 06-November-08			Bond Future	9.1600	9.1520	101.4975	101.5520	1000.00
01/08/2008	R201 On 06-November-08			Bond Future	9.1600	9.1520	101.4975	101.5520	1000.00
01/08/2008	R201 On 06-November-08			Bond Future	9.1600	9.1520	101.4975	101.5520	1000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2008	R203 On 05-February-09			Bond Future	8.9200	8.9110	99.3742	99.4491	0.00
01/08/2008	R203 On 05-February-09			Bond Future	8.9200	8.9110	99.3742	99.4491	0.00
01/08/2008	R203 On 05-February-09			Bond Future	8.9200	8.9110	99.3742	99.4491	0.00
01/08/2008	R203 On 05-February-09			Bond Future	8.9200	8.9110	99.3742	99.4491	0.00
01/08/2008	R203 On 05-February-09			Bond Future	8.9200	8.9110	99.3742	99.4491	0.00
01/08/2008	R203 On 05-February-09			Bond Future	8.9200	8.9110	99.3742	99.4491	0.00
01/08/2008	R203 On 05-February-09			Bond Future	8.9200	8.9110	99.3742	99.4491	0.00
01/08/2008	R203 On 07-August-08			Bond Future	9.1900	9.1810	97.6272	97.6916	0.00
01/08/2008	R203 On 07-August-08			Bond Future	9.1900	9.1810	97.6272	97.6916	0.00
01/08/2008	R203 On 07-August-08			Bond Future	9.1900	9.1810	97.6272	97.6916	0.00
01/08/2008	R203 On 07-August-08			Bond Future	9.1900	9.1810	97.6272	97.6916	0.00
01/08/2008	R203 On 07-August-08			Bond Future	9.1900	9.1810	97.6272	97.6916	0.00
01/08/2008	R203 On 07-August-08			Bond Future	9.1900	9.1810	97.6272	97.6916	0.00
01/08/2008	R203 On 07-August-08			Bond Future	9.1900	9.1810	97.6272	97.6916	0.00
01/08/2008	R203 On 06-November-08			Bond Future	9.0700	9.0560	96.3823	96.4461	0.00
01/08/2008	R203 On 06-November-08			Bond Future	9.0700	9.0560	96.3823	96.4461	0.00
01/08/2008	R203 On 06-November-08			Bond Future	9.0700	9.0560	96.3823	96.4461	0.00
01/08/2008	R203 On 06-November-08			Bond Future	9.0700	9.0560	96.3823	96.4461	0.00
01/08/2008	R203 On 06-November-08			Bond Future	9.0700	9.0560	96.3823	96.4461	0.00
01/08/2008	R203 On 06-November-08			Bond Future	9.0700	9.0560	96.3823	96.4461	0.00
01/08/2008	R203 On 06-November-08			Bond Future	9.0700	9.0560	96.3823	96.4461	0.00
01/08/2008	R204 On 05-February-09			Bond Future	8.9300	8.9110	95.0649	95.2079	0.00
01/08/2008	R204 On 05-February-09			Bond Future	8.9300	8.9110	95.0649	95.2079	0.00
01/08/2008	R204 On 05-February-09			Bond Future	8.9300	8.9110	95.0649	95.2079	0.00
01/08/2008	R204 On 05-February-09			Bond Future	8.9300	8.9110	95.0649	95.2079	0.00
01/08/2008	R204 On 05-February-09			Bond Future	8.9300	8.9110	95.0649	95.2079	0.00
01/08/2008	R204 On 05-February-09			Bond Future	8.9300	8.9110	95.0649	95.2079	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2008	R204 On 05-February-09			Bond Future	8.9300	8.9110	95.0649	95.2079	0.00
01/08/2008	R204 On 07-August-08			Bond Future	9.1800	9.1620	93.3189	93.4502	3188.00
01/08/2008	R204 On 07-August-08			Bond Future	9.1800	9.1620	93.3189	93.4502	3188.00
01/08/2008	R204 On 07-August-08			Bond Future	9.1800	9.1620	93.3189	93.4502	3188.00
01/08/2008	R204 On 07-August-08			Bond Future	9.1800	9.1620	93.3189	93.4502	3188.00
01/08/2008	R204 On 07-August-08			Bond Future	9.1800	9.1620	93.3189	93.4502	3188.00
01/08/2008	R204 On 07-August-08			Bond Future	9.1800	9.1620	93.3189	93.4502	3188.00
01/08/2008	R204 On 07-August-08			Bond Future	9.1800	9.1620	93.3189	93.4502	3188.00
01/08/2008	R204 On 06-November-08			Bond Future	9.0700	9.0450	96.1441	96.2812	0.00
01/08/2008	R204 On 06-November-08			Bond Future	9.0700	9.0450	96.1441	96.2812	0.00
01/08/2008	R204 On 06-November-08			Bond Future	9.0700	9.0450	96.1441	96.2812	0.00
01/08/2008	R204 On 06-November-08			Bond Future	9.0700	9.0450	96.1441	96.2812	0.00
01/08/2008	R204 On 06-November-08			Bond Future	9.0700	9.0450	96.1441	96.2812	0.00
01/08/2008	R204 On 06-November-08			Bond Future	9.0700	9.0450	96.1441	96.2812	0.00
01/08/2008	R204 On 06-November-08			Bond Future	9.0700	9.0450	96.1441	96.2812	0.00
01/08/2008	R206 On 05-February-09			Bond Future	8.9300	8.9090	94.9151	95.0059	0.00
01/08/2008	R206 On 05-February-09			Bond Future	8.9300	8.9090	94.9151	95.0059	0.00
01/08/2008	R206 On 05-February-09			Bond Future	8.9300	8.9090	94.9151	95.0059	0.00
01/08/2008	R206 On 05-February-09			Bond Future	8.9300	8.9090	94.9151	95.0059	0.00
01/08/2008	R206 On 05-February-09			Bond Future	8.9300	8.9090	94.9151	95.0059	0.00
01/08/2008	R206 On 05-February-09			Bond Future	8.9300	8.9090	94.9151	95.0059	0.00
01/08/2008	R206 On 05-February-09			Bond Future	8.9300	8.9090	94.9151	95.0059	0.00
01/08/2008	R206 On 07-August-08			Bond Future	9.3300	9.3080	92.9065	92.9942	0.00
01/08/2008	R206 On 07-August-08			Bond Future	9.3300	9.3080	92.9065	92.9942	0.00
01/08/2008	R206 On 07-August-08			Bond Future	9.3300	9.3080	92.9065	92.9942	0.00
01/08/2008	R206 On 07-August-08			Bond Future	9.3300	9.3080	92.9065	92.9942	0.00
01/08/2008	R206 On 07-August-08			Bond Future	9.3300	9.3080	92.9065	92.9942	0.00
01/08/2008	R206 On 07-August-08			Bond Future	9.3300	9.3080	92.9065	92.9942	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2008	R206 On 07-August-08			Bond Future	9.3300	9.3080	92.9065	92.9942	0.00
01/08/2008	R206 On 06-November-08			Bond Future	9.1500	9.1270	95.7213	95.8107	610.00
01/08/2008	R206 On 06-November-08			Bond Future	9.1500	9.1270	95.7213	95.8107	610.00
01/08/2008	R206 On 06-November-08			Bond Future	9.1500	9.1270	95.7213	95.8107	610.00
01/08/2008	R206 On 06-November-08			Bond Future	9.1500	9.1270	95.7213	95.8107	610.00
01/08/2008	R206 On 06-November-08			Bond Future	9.1500	9.1270	95.7213	95.8107	610.00
01/08/2008	R206 On 06-November-08			Bond Future	9.1500	9.1270	95.7213	95.8107	610.00
01/08/2008	R206 On 06-November-08			Bond Future	9.1500	9.1270	95.7213	95.8107	610.00
01/08/2008	R207 On 05-February-09			Bond Future	8.9100	8.8970	89.0730	89.1494	0.00
01/08/2008	R207 On 05-February-09			Bond Future	8.9100	8.8970	89.0730	89.1494	0.00
01/08/2008	R207 On 05-February-09			Bond Future	8.9100	8.8970	89.0730	89.1494	0.00
01/08/2008	R207 On 05-February-09			Bond Future	8.9100	8.8970	89.0730	89.1494	0.00
01/08/2008	R207 On 05-February-09			Bond Future	8.9100	8.8970	89.0730	89.1494	0.00
01/08/2008	R207 On 05-February-09			Bond Future	8.9100	8.8970	89.0730	89.1494	0.00
01/08/2008	R207 On 05-February-09			Bond Future	8.9100	8.8970	89.0730	89.1494	0.00
01/08/2008	R207 On 05-February-09			Bond Future	8.9100	8.8970	89.0730	89.1494	0.00
01/08/2008	R207 On 07-August-08			Bond Future	9.1400	9.1330	87.2866	87.3566	0.00
01/08/2008	R207 On 07-August-08			Bond Future	9.1400	9.1330	87.2866	87.3566	0.00
01/08/2008	R207 On 07-August-08			Bond Future	9.1400	9.1330	87.2866	87.3566	0.00
01/08/2008	R207 On 07-August-08			Bond Future	9.1400	9.1330	87.2866	87.3566	0.00
01/08/2008	R207 On 07-August-08			Bond Future	9.1400	9.1330	87.2866	87.3566	0.00
01/08/2008	R207 On 07-August-08			Bond Future	9.1400	9.1330	87.2866	87.3566	0.00
01/08/2008	R207 On 07-August-08			Bond Future	9.1400	9.1330	87.2866	87.3566	0.00
01/08/2008	R207 On 06-November-08			Bond Future	9.0300	9.0230	89.9342	90.0042	0.00
01/08/2008	R207 On 06-November-08			Bond Future	9.0300	9.0230	89.9342	90.0042	0.00
01/08/2008	R207 On 06-November-08			Bond Future	9.0300	9.0230	89.9342	90.0042	0.00
01/08/2008	R207 On 06-November-08			Bond Future	9.0300	9.0230	89.9342	90.0042	0.00
01/08/2008	R207 On 06-November-08			Bond Future	9.0300	9.0230	89.9342	90.0042	0.00
01/08/2008	R207 On 06-November-08			Bond Future	9.0300	9.0230	89.9342	90.0042	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2008	R207 On 06-November-08			Bond Future	9.0300	9.0230	89.9342	90.0042	0.00
01/08/2008	R209 On 05-February-09			Bond Future	8.5700	8.4930	78.0103	78.6252	0.00
01/08/2008	R209 On 05-February-09			Bond Future	8.5700	8.4930	78.0103	78.6252	0.00
01/08/2008	R209 On 05-February-09			Bond Future	8.5700	8.4930	78.0103	78.6252	0.00
01/08/2008	R209 On 05-February-09			Bond Future	8.5700	8.4930	78.0103	78.6252	0.00
01/08/2008	R209 On 05-February-09			Bond Future	8.5700	8.4930	78.0103	78.6252	0.00
01/08/2008	R209 On 05-February-09			Bond Future	8.5700	8.4930	78.0103	78.6252	0.00
01/08/2008	R209 On 05-February-09			Bond Future	8.5700	8.4930	78.0103	78.6252	0.00
01/08/2008	R209 On 07-August-08			Bond Future	8.7400	8.6640	76.5055	77.0866	6986.00
01/08/2008	R209 On 07-August-08			Bond Future	8.7400	8.6640	76.5055	77.0866	6986.00
01/08/2008	R209 On 07-August-08			Bond Future	8.7400	8.6640	76.5055	77.0866	6986.00
01/08/2008	R209 On 07-August-08			Bond Future	8.7400	8.6640	76.5055	77.0866	6986.00
01/08/2008	R209 On 07-August-08			Bond Future	8.7400	8.6640	76.5055	77.0866	6986.00
01/08/2008	R209 On 07-August-08			Bond Future	8.7400	8.6640	76.5055	77.0866	6986.00
01/08/2008	R209 On 07-August-08			Bond Future	8.7400	8.6640	76.5055	77.0866	6986.00
01/08/2008	R209 On 06-November-08			Bond Future	8.6600	8.5830	75.6520	76.2493	260.00
01/08/2008	R209 On 06-November-08			Bond Future	8.6600	8.5830	75.6520	76.2493	260.00
01/08/2008	R209 On 06-November-08			Bond Future	8.6600	8.5830	75.6520	76.2493	260.00
01/08/2008	R209 On 06-November-08			Bond Future	8.6600	8.5830	75.6520	76.2493	260.00
01/08/2008	R209 On 06-November-08			Bond Future	8.6600	8.5830	75.6520	76.2493	260.00
01/08/2008	R209 On 06-November-08			Bond Future	8.6600	8.5830	75.6520	76.2493	260.00
01/08/2008	R209 On 06-November-08			Bond Future	8.6600	8.5830	75.6520	76.2493	260.00
01/08/2008	TRT1 On 05-February-09			Index Future	276.9800	277.1590	276.9820	277.1590	0.00
01/08/2008	TRT1 On 05-February-09			Index Future	276.9800	277.1590	276.9820	277.1590	0.00
01/08/2008	TRT1 On 05-February-09			Index Future	276.9800	277.1590	276.9820	277.1590	0.00
01/08/2008	TRT1 On 05-February-09			Index Future	276.9800	277.1590	276.9820	277.1590	0.00
01/08/2008	TRT1 On 05-February-09			Index Future	276.9800	277.1590	276.9820	277.1590	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2008	TRT1 On 05-February-09			Index Future	276.9800	277.1590	276.9820	277.1590	0.00
01/08/2008	TRT1 On 05-February-09			Index Future	276.9800	277.1590	276.9820	277.1590	0.00
01/08/2008	TRT1 On 07-August-08			Index Future	260.8500	261.0190	260.8520	261.0190	0.00
01/08/2008	TRT1 On 07-August-08			Index Future	260.8500	261.0190	260.8520	261.0190	0.00
01/08/2008	TRT1 On 07-August-08			Index Future	260.8500	261.0190	260.8520	261.0190	0.00
01/08/2008	TRT1 On 07-August-08			Index Future	260.8500	261.0190	260.8520	261.0190	0.00
01/08/2008	TRT1 On 07-August-08			Index Future	260.8500	261.0190	260.8520	261.0190	0.00
01/08/2008	TRT1 On 07-August-08			Index Future	260.8500	261.0190	260.8520	261.0190	0.00
01/08/2008	TRT1 On 07-August-08			Index Future	260.8500	261.0190	260.8520	261.0190	0.00
01/08/2008	TRT1 On 06-November-08			Index Future	268.6600	268.8280	268.6560	268.8280	300.00
01/08/2008	TRT1 On 06-November-08			Index Future	268.6600	268.8280	268.6560	268.8280	300.00
01/08/2008	TRT1 On 06-November-08			Index Future	268.6600	268.8280	268.6560	268.8280	300.00
01/08/2008	TRT1 On 06-November-08			Index Future	268.6600	268.8280	268.6560	268.8280	300.00
01/08/2008	TRT1 On 06-November-08			Index Future	268.6600	268.8280	268.6560	268.8280	300.00
01/08/2008	TRT1 On 06-November-08			Index Future	268.6600	268.8280	268.6560	268.8280	300.00
01/08/2008	TRT1 On 06-November-08			Index Future	268.6600	268.8280	268.6560	268.8280	300.00
01/08/2008	ZAAD On 16-March-09			Currency Future	6.9800	7.0842	6.9837	7.0842	10.00
01/08/2008	ZAAD On 16-March-09			Currency Future	6.9800	7.0842	6.9837	7.0842	10.00
01/08/2008	ZAAD On 16-March-09			Currency Future	6.9800	7.0842	6.9837	7.0842	10.00
01/08/2008	ZAAD On 16-March-09			Currency Future	6.9800	7.0842	6.9837	7.0842	10.00
01/08/2008	ZAAD On 16-March-09			Currency Future	6.9800	7.0842	6.9837	7.0842	10.00
01/08/2008	ZAAD On 16-March-09			Currency Future	6.9800	7.0842	6.9837	7.0842	10.00
01/08/2008	ZAAD On 16-March-09			Currency Future	6.9800	7.0842	6.9837	7.0842	10.00
01/08/2008	ZAAD On 15-September-08			Currency Future	6.8200	6.9217	6.8186	6.9217	2203.00
01/08/2008	ZAAD On 15-September-08			Currency Future	6.8200	6.9217	6.8186	6.9217	2203.00
01/08/2008	ZAAD On 15-September-08			Currency Future	6.8200	6.9217	6.8186	6.9217	2203.00
01/08/2008	ZAAD On 15-September-08			Currency Future	6.8200	6.9217	6.8186	6.9217	2203.00
01/08/2008	ZAAD On 15-September-08			Currency Future	6.8200	6.9217	6.8186	6.9217	2203.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2008	ZAAD On 15-September-08			Currency Future	6.8200	6.9217	6.8186	6.9217	2203.00
01/08/2008	ZAAD On 15-September-08			Currency Future	6.8200	6.9217	6.8186	6.9217	2203.00
01/08/2008	ZAAD On 12-December-08			Currency Future	6.9000	7.0019	6.9020	7.0019	4785.00
01/08/2008	ZAAD On 12-December-08			Currency Future	6.9000	7.0019	6.9020	7.0019	4785.00
01/08/2008	ZAAD On 12-December-08			Currency Future	6.9000	7.0019	6.9020	7.0019	4785.00
01/08/2008	ZAAD On 12-December-08			Currency Future	6.9000	7.0019	6.9020	7.0019	4785.00
01/08/2008	ZAAD On 12-December-08			Currency Future	6.9000	7.0019	6.9020	7.0019	4785.00
01/08/2008	ZAAD On 12-December-08			Currency Future	6.9000	7.0019	6.9020	7.0019	4785.00
01/08/2008	ZAAD On 12-December-08			Currency Future	6.9000	7.0019	6.9020	7.0019	4785.00