



Derivatives Weekly Statistics Report

From 2008/02/04 To 2008/02/08

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2008	\$ / R On 17-March-08			Currency Future	7.5000	7.4700	7.4962	7.4700	79214.00
04/02/2008	\$ / R On 13-June-08			Currency Future	7.6700	7.6301	7.6654	7.6301	33021.00
04/02/2008	\$ / R On 15-September-08			Currency Future	7.8300	7.7949	7.8266	7.7949	9300.00
04/02/2008	£ / R On 17-March-08			Currency Future	14.7700	14.6865	14.7652	14.6865	1197.00
04/02/2008	£ / R On 13-June-08			Currency Future	15.0100	14.9122	15.0105	14.9122	1400.00
04/02/2008	£ / R On 15-September-08			Currency Future	15.2400	15.1409	15.2357	15.1409	319.00
04/02/2008	€ / R On 17-March-08			Currency Future	11.1000	11.0727	11.0953	11.0727	3752.00
04/02/2008	€ / R On 13-June-08			Currency Future	11.3100	11.2724	11.3094	11.2724	3891.00
04/02/2008	€ / R On 15-September-08			Currency Future	11.5100	11.4750	11.5091	11.4750	7945.00
04/02/2008	ALBI On 07-February-08			Index Future	258.0300	258.1770	258.0290	258.1770	594.00
04/02/2008	ALBI On 02-May-08			Index Future	264.7300	264.5610	264.7260	264.5610	0.00
04/02/2008	ALBI On 07-August-08			Index Future	272.6600	272.5090	272.6550	272.5090	0.00
04/02/2008	ALBI On 06-November-08			Index Future	280.1200	279.9510	280.1160	279.9510	0.00
04/02/2008	CRD1 On 07-February-08			Index Future	111.7400	111.7480	111.7360	111.7480	0.00
04/02/2008	CRD1 On 02-May-08			Index Future	114.8600	114.5990	114.8560	114.5990	0.00
04/02/2008	CRD1 On 07-August-08			Index Future	119.9100	119.8180	119.9050	119.8180	0.00
04/02/2008	CRD1 On 06-November-08			Index Future	121.2200	121.2320	121.2190	121.2320	8.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2008	GOVI On 07-February-08			jGovi	259.7100	259.9730	259.7140	259.9730	7.00
04/02/2008	GOVI On 02-May-08			jGovi	266.8100	267.0730	266.8065	267.0730	2.00
04/02/2008	GOVI On 07-August-08			jGovi	274.1500	274.4250	274.1520	274.4250	0.00
04/02/2008	GOVI On 06-November-08			jGovi	281.7600	282.0360	281.7570	282.0360	60.00
04/02/2008	ILBI On 07-February-08			Index Future	299.5500	299.2320	299.5510	299.2320	0.00
04/02/2008	ILBI On 02-May-08			Index Future	307.3900	0.0000	307.3880	0.0000	0.00
04/02/2008	J153 On 31-August-10			jSwap	10.4000	10.3970	0.0761	0.0760	0.00
04/02/2008	J157 On 15-September-15			jSwap	9.7100	9.7630	0.0260	0.0290	0.00
04/02/2008	J186 On 21-December-26			jSwap	9.0400	9.0770	0.1376	0.1403	0.00
04/02/2008	J201 On 22-December-14			jSwap	9.7300	9.7710	0.1118	0.1137	0.00
04/02/2008	J203 On 15-September-17			jSwap	9.6200	9.6920	0.1386	0.1428	0.00
04/02/2008	J204 On 21-December-18			jSwap	9.5300	9.6050	0.1369	0.1417	0.00
04/02/2008	J207 On 15-January-20			jSwap	9.4200	9.5010	0.1006	0.1057	0.00
04/02/2008	JBAR On 21-December-05			jBar	11.1800	11.1750	11.1750	11.1750	0.00
04/02/2008	JFRA On 07-February-08			jFra	11.2000	11.1870	0.0272	0.0271	0.00
04/02/2008	JFRA On 05-February-09			jFra	10.2800	10.2750	0.0250	0.0250	0.00
04/02/2008	JFRA On 02-May-08			jFra	11.1800	11.1750	0.0288	0.0288	0.00
04/02/2008	JFRA On 07-May-09			jFra	9.9800	9.9830	0.0243	0.0243	0.00
04/02/2008	JFRA On 07-August-08			jFra	10.9900	10.9800	0.0267	0.0267	0.00
04/02/2008	JFRA On 06-August-09			jFra	9.7000	9.7180	0.0236	0.0237	0.00
04/02/2008	JFRA On 06-November-08			jFra	10.6100	10.6100	0.0258	0.0258	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2008	JFRA On 05-November-09			jFra	9.4200	9.4390	0.0229	0.0230	0.00
04/02/2008	JN02 On 07-February-08			jNote	10.4500	10.4580	0.1854	0.1855	0.00
04/02/2008	JN02 On 02-May-08			jNote	10.2300	10.2350	0.1834	0.1834	0.00
04/02/2008	JN02 On 07-August-08			jNote	9.9600	9.9690	0.1777	0.1778	0.00
04/02/2008	JN05 On 07-February-08			jNote	9.7200	9.7510	0.3788	0.3798	0.00
04/02/2008	JN05 On 02-May-08			jNote	9.6100	9.6410	0.3758	0.3769	0.00
04/02/2008	JN05 On 07-August-08			jNote	9.4700	9.5130	0.3710	0.3723	0.00
04/02/2008	JN10 On 07-February-08			jNote	9.4300	9.5040	0.6006	0.6041	0.00
04/02/2008	JN10 On 02-May-08			jNote	9.3500	9.4310	0.5990	0.6026	0.00
04/02/2008	JN10 On 07-August-08			jNote	9.2600	9.3470	0.5955	0.5994	0.00
04/02/2008	JROD On 29-February-08			jRod	10.7000	10.7110	0.0070	0.0075	0.00
04/02/2008	JROD On 31-March-08			jRod	10.9100	10.9270	0.0074	0.0080	0.00
04/02/2008	JROD On 30-April-08			jRod	11.1400	11.1650	0.0078	0.0084	0.00
04/02/2008	JROD On 30-May-08			jRod	11.0100	11.0280	0.0150	0.0156	0.00
04/02/2008	JROD On 30-June-08			jRod	11.1500	11.1680	0.0155	0.0161	0.00
04/02/2008	JROD On 31-July-08			jRod	11.2600	11.2810	0.0159	0.0165	0.00
04/02/2008	OTH1 On 07-February-08			Index Future	249.4200	249.6150	249.4240	249.6150	0.00
04/02/2008	OTH1 On 02-May-08			Index Future	255.7900	255.9840	255.7870	255.9840	0.00
04/02/2008	OTH1 On 07-August-08			Index Future	263.4600	263.3120	263.4590	263.3120	0.00
04/02/2008	OTH1 On 06-November-08			Index Future	270.5900	270.7990	270.5930	270.7990	12.00
04/02/2008	R153 On 07-February-08			Bond Future	9.2200	9.2100	114.3153	114.3388	8075.00
04/02/2008	R153 On 02-May-08			Bond Future	8.9800	8.9680	110.6280	110.6496	3800.00
04/02/2008	R153 On 07-August-08			Bond Future	8.6900	8.6790	113.7632	113.7825	1290.00
04/02/2008	R153 On 06-November-08			Bond Future	8.3200	0.0000	110.2383	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2008	R157 On 07-February-08			Bond Future	8.6400	8.6170	132.2057	132.3341	9931.00
04/02/2008	R157 On 02-May-08			Bond Future	8.5100	8.4870	128.8077	128.9339	620.00
04/02/2008	R157 On 07-August-08			Bond Future	8.3700	8.3490	132.5150	132.6384	2500.00
04/02/2008	R157 On 06-November-08			Bond Future	8.2200	0.0000	129.3393	0.0000	0.00
04/02/2008	R186 On 07-February-08			Bond Future	8.4300	8.4070	120.9097	121.1246	0.00
04/02/2008	R186 On 02-May-08			Bond Future	8.3400	8.3140	124.1400	124.4642	0.00
04/02/2008	R186 On 07-August-08			Bond Future	8.2600	8.2380	122.4736	122.6905	220.00
04/02/2008	R186 On 06-November-08			Bond Future	8.1700	0.0000	125.9580	0.0000	0.00
04/02/2008	R196 On 07-February-08			Bond Future	10.1100	9.7290	104.4464	104.8114	0.00
04/02/2008	R196 On 02-May-08			Bond Future	9.7000	9.7120	102.0651	102.0574	0.00
04/02/2008	R196 On 07-August-08			Bond Future	9.1400	9.1360	104.9307	104.9307	0.00
04/02/2008	R196 On 06-November-08			Bond Future	8.8900	0.0000	102.2833	0.0000	0.00
04/02/2008	R201 On 07-February-08			Bond Future	8.6700	8.6450	101.6806	101.7827	0.00
04/02/2008	R201 On 02-May-08			Bond Future	8.5300	8.5090	104.3831	104.4835	0.00
04/02/2008	R201 On 07-August-08			Bond Future	8.3900	8.3650	102.9958	103.0940	0.00
04/02/2008	R201 On 06-November-08			Bond Future	8.2200	0.0000	105.9049	0.0000	0.00
04/02/2008	R203 On 07-February-08			Bond Future	8.5300	8.5100	101.5783	101.7061	0.00
04/02/2008	R203 On 02-May-08			Bond Future	8.4200	8.3990	100.0914	100.2184	0.00
04/02/2008	R203 On 07-August-08			Bond Future	8.3000	8.2810	103.0290	103.1548	0.00
04/02/2008	R203 On 06-November-08			Bond Future	8.1700	0.0000	101.7532	0.0000	0.00
04/02/2008	R204 On 07-February-08			Bond Future	8.5200	8.5030	97.4849	97.6215	3331.00
04/02/2008	R204 On 02-May-08			Bond Future	8.4200	8.4010	100.0831	100.2192	0.00
04/02/2008	R204 On 07-August-08			Bond Future	8.3200	8.2950	98.9610	99.0963	0.00
04/02/2008	R204 On 06-November-08			Bond Future	8.2000	0.0000	101.7620	0.0000	0.00
04/02/2008	R206 On 07-February-08			Bond Future	8.7100	8.6940	95.0410	95.1290	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2008	R206 On 02-May-08			Bond Future	8.5700	8.5530	97.5570	97.6431	0.00
04/02/2008	R206 On 07-August-08			Bond Future	8.4200	8.4000	96.6199	96.7035	0.00
04/02/2008	R206 On 06-November-08			Bond Future	8.2400	8.3230	99.3398	99.0028	610.00
04/02/2008	R207 On 07-February-08			Bond Future	8.5200	8.4950	91.1886	91.3274	0.00
04/02/2008	R207 On 02-May-08			Bond Future	8.4200	8.4030	93.6155	93.7541	0.00
04/02/2008	R207 On 07-August-08			Bond Future	8.3300	8.3050	92.7150	92.8531	0.00
04/02/2008	R207 On 06-November-08			Bond Future	8.2200	0.0000	95.3440	0.0000	0.00
04/02/2008	R209 On 07-February-08			Bond Future	8.2100	8.2000	80.9025	80.9924	6410.00
04/02/2008	R209 On 02-May-08			Bond Future	8.1400	8.1310	79.9008	79.9917	0.00
04/02/2008	R209 On 07-August-08			Bond Future	8.0700	8.0590	82.2662	82.3582	0.00
04/02/2008	R209 On 06-November-08			Bond Future	7.9900	7.8850	81.4441	82.4693	260.00
04/02/2008	TRT1 On 07-February-08			Index Future	256.4500	256.6970	256.4460	256.6970	0.00
04/02/2008	TRT1 On 02-May-08			Index Future	262.9900	263.2470	262.9880	263.2470	0.00
04/02/2008	TRT1 On 07-August-08			Index Future	271.1600	271.0120	271.1570	271.0120	0.00
04/02/2008	TRT1 On 06-November-08			Index Future	278.2100	278.4830	278.2110	278.4830	400.00
05/02/2008	\$ / R On 17-March-08			Currency Future	7.6000	7.4962	7.5998	7.4962	79353.00
05/02/2008	\$ / R On 13-June-08			Currency Future	7.7600	7.6654	7.7600	7.6654	31971.00
05/02/2008	\$ / R On 15-September-08			Currency Future	7.9300	7.8266	7.9272	7.8266	10338.00
05/02/2008	£ / R On 17-March-08			Currency Future	14.9000	14.7652	14.9024	14.7652	1197.00
05/02/2008	£ / R On 13-June-08			Currency Future	15.1300	15.0105	15.1256	15.0105	1450.00
05/02/2008	£ / R On 15-September-08			Currency Future	15.3600	15.2357	15.3571	15.2357	319.00
05/02/2008	€ / R On 17-March-08			Currency Future	11.1300	11.0953	11.1275	11.0953	3752.00
05/02/2008	€ / R On 13-June-08			Currency Future	11.3300	11.3094	11.3251	11.3094	3891.00
05/02/2008	€ / R On 15-September-08			Currency Future	11.5300	11.5091	11.5299	11.5091	8655.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2008	ALBI On 07-February-08			Index Future	257.1000	258.0290	257.0950	258.0290	594.00
05/02/2008	ALBI On 02-May-08			Index Future	263.6800	264.7260	263.6800	264.7260	0.00
05/02/2008	ALBI On 07-August-08			Index Future	271.6000	272.6550	271.5950	272.6550	0.00
05/02/2008	ALBI On 06-November-08			Index Future	279.0700	280.1160	279.0660	280.1160	0.00
05/02/2008	CRD1 On 07-February-08			Index Future	111.4600	111.7360	111.4640	111.7360	0.00
05/02/2008	CRD1 On 02-May-08			Index Future	114.3100	114.8560	114.3080	114.8560	0.00
05/02/2008	CRD1 On 07-August-08			Index Future	119.5800	119.9050	119.5820	119.9050	0.00
05/02/2008	CRD1 On 06-November-08			Index Future	120.9300	121.2190	120.9250	121.2190	8.00
05/02/2008	GOVI On 07-February-08			jGovi	258.9800	259.7140	258.9770	259.7140	7.00
05/02/2008	GOVI On 02-May-08			jGovi	266.0500	266.8065	266.0490	266.8065	2.00
05/02/2008	GOVI On 07-August-08			jGovi	273.3800	274.1520	273.3750	274.1520	0.00
05/02/2008	GOVI On 06-November-08			jGovi	280.9600	281.7570	280.9580	281.7570	60.00
05/02/2008	ILBI On 07-February-08			Index Future	299.5900	299.5510	299.5870	299.5510	0.00
05/02/2008	ILBI On 02-May-08			Index Future	307.2900	307.3880	307.2900	307.3880	0.00
05/02/2008	J153 On 31-August-10			jSwap	10.4700	10.3950	0.0780	0.0761	0.00
05/02/2008	J157 On 15-September-15			jSwap	9.7700	9.7110	0.0295	0.0260	0.00
05/02/2008	J186 On 21-December-26			jSwap	9.0900	9.0390	0.1416	0.1376	0.00
05/02/2008	J201 On 22-December-14			jSwap	9.7900	9.7290	0.1148	0.1118	0.00
05/02/2008	J203 On 15-September-17			jSwap	9.6700	9.6220	0.1417	0.1386	0.00
05/02/2008	J204 On 21-December-18			jSwap	9.5800	9.5270	0.1403	0.1369	0.00
05/02/2008	J207 On 15-January-20			jSwap	9.4800	9.4230	0.1043	0.1006	0.00

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05/02/2008	JBAR On 21-December-05			jBar	11.1500	11.1750	11.1500	11.1750	0.00
05/02/2008	JFRA On 07-February-08			jFra	11.1700	11.1980	0.0271	0.0272	0.00
05/02/2008	JFRA On 05-February-09			jFra	10.3900	10.2770	0.0252	0.0250	0.00
05/02/2008	JFRA On 02-May-08			jFra	11.2000	11.1750	0.0289	0.0288	0.00
05/02/2008	JFRA On 07-May-09			jFra	10.0600	9.9830	0.0245	0.0243	0.00
05/02/2008	JFRA On 07-August-08			jFra	11.0400	10.9860	0.0268	0.0267	0.00
05/02/2008	JFRA On 06-August-09			jFra	9.8100	9.7030	0.0239	0.0236	0.00
05/02/2008	JFRA On 06-November-08			jFra	10.7100	10.6080	0.0260	0.0258	0.00
05/02/2008	JFRA On 05-November-09			jFra	9.5400	9.4210	0.0232	0.0229	0.00
05/02/2008	JN02 On 07-February-08			jNote	10.5200	10.4510	0.1865	0.1854	0.00
05/02/2008	JN02 On 02-May-08			jNote	10.3200	10.2320	0.1848	0.1834	0.00
05/02/2008	JN02 On 07-August-08			jNote	10.0700	9.9640	0.1794	0.1777	0.00
05/02/2008	JN05 On 07-February-08			jNote	9.8000	9.7190	0.3811	0.3788	0.00
05/02/2008	JN05 On 02-May-08			jNote	9.6900	9.6060	0.3783	0.3758	0.00
05/02/2008	JN05 On 07-August-08			jNote	9.5600	9.4740	0.3737	0.3710	0.00
05/02/2008	JN10 On 07-February-08			jNote	9.4800	9.4290	0.6022	0.6006	0.00
05/02/2008	JN10 On 02-May-08			jNote	9.4100	9.3520	0.6007	0.5990	0.00
05/02/2008	JN10 On 07-August-08			jNote	9.3200	9.2640	0.5973	0.5955	0.00
05/02/2008	JROD On 29-February-08			jRod	10.6900	10.7000	0.0070	0.0070	0.00
05/02/2008	JROD On 31-March-08			jRod	10.8900	10.9050	0.0074	0.0074	0.00
05/02/2008	JROD On 30-April-08			jRod	11.1100	11.1360	0.0077	0.0078	0.00
05/02/2008	JROD On 30-May-08			jRod	11.0000	11.0110	0.0149	0.0150	0.00
05/02/2008	JROD On 30-June-08			jRod	11.1300	11.1470	0.0154	0.0155	0.00
05/02/2008	JROD On 31-July-08			jRod	11.2400	11.2550	0.0158	0.0159	0.00
05/02/2008	OTH1 On 07-February-08			Index Future	248.0500	249.4240	248.0480	249.4240	0.00

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05/02/2008	OTH1 On 02-May-08			Index Future	254.3800	255.7870	254.3750	255.7870	0.00
05/02/2008	OTH1 On 07-August-08			Index Future	261.9900	263.4590	261.9920	263.4590	0.00
05/02/2008	OTH1 On 06-November-08			Index Future	269.1000	270.5930	269.1010	270.5930	12.00
05/02/2008	R153 On 07-February-08			Bond Future	9.2800	9.2200	114.1749	114.3153	68.00
05/02/2008	R153 On 02-May-08			Bond Future	9.0400	8.9780	110.4986	110.6280	8015.00
05/02/2008	R153 On 07-August-08			Bond Future	8.7500	8.6890	113.6469	113.7632	1290.00
05/02/2008	R153 On 06-November-08			Bond Future	8.3800	8.3180	110.1347	110.2383	0.00
05/02/2008	R157 On 07-February-08			Bond Future	8.7100	8.6370	131.7576	132.2057	1303.00
05/02/2008	R157 On 02-May-08			Bond Future	8.5800	8.5070	128.3673	128.8077	9681.00
05/02/2008	R157 On 07-August-08			Bond Future	8.4400	8.3690	132.0842	132.5150	2500.00
05/02/2008	R157 On 06-November-08			Bond Future	8.2900	8.2160	128.9175	129.3393	0.00
05/02/2008	R186 On 07-February-08			Bond Future	8.5100	8.4270	120.0559	120.9097	0.00
05/02/2008	R186 On 02-May-08			Bond Future	8.4200	8.3440	123.2819	124.1400	0.00
05/02/2008	R186 On 07-August-08			Bond Future	8.3400	8.2580	121.6118	122.4736	220.00
05/02/2008	R186 On 06-November-08			Bond Future	8.2500	8.1660	125.0918	125.9580	0.00
05/02/2008	R196 On 07-February-08			Bond Future	10.1700	10.1050	104.3815	104.4464	0.00
05/02/2008	R196 On 02-May-08			Bond Future	9.8000	9.7020	101.9905	102.0651	0.00
05/02/2008	R196 On 07-August-08			Bond Future	9.3500	9.1360	104.8185	104.9307	0.00
05/02/2008	R196 On 06-November-08			Bond Future	9.1700	8.8940	102.2025	102.2833	0.00
05/02/2008	R201 On 07-February-08			Bond Future	8.7300	8.6650	101.3749	101.6806	0.00
05/02/2008	R201 On 02-May-08			Bond Future	8.5900	8.5290	104.0826	104.3831	0.00
05/02/2008	R201 On 07-August-08			Bond Future	8.4500	8.3850	102.7019	102.9958	0.00
05/02/2008	R201 On 06-November-08			Bond Future	8.2800	8.2210	105.6172	105.9049	0.00
05/02/2008	R203 On 07-February-08			Bond Future	8.6000	8.5300	101.1326	101.5783	0.00
05/02/2008	R203 On 02-May-08			Bond Future	8.4900	8.4190	99.6486	100.0914	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2008	R203 On 07-August-08			Bond Future	8.3700	8.3010	102.5903	103.0290	0.00
05/02/2008	R203 On 06-November-08			Bond Future	8.2400	8.1740	101.3183	101.7532	0.00
05/02/2008	R204 On 07-February-08			Bond Future	8.6000	8.5230	96.9411	97.4849	66.00
05/02/2008	R204 On 02-May-08			Bond Future	8.5000	8.4210	99.5413	100.0831	3265.00
05/02/2008	R204 On 07-August-08			Bond Future	8.4000	8.3150	98.4222	98.9610	0.00
05/02/2008	R204 On 06-November-08			Bond Future	8.2800	8.1990	101.2259	101.7620	0.00
05/02/2008	R206 On 07-February-08			Bond Future	8.7600	8.7140	94.8215	95.0410	0.00
05/02/2008	R206 On 02-May-08			Bond Future	8.6200	8.5730	97.3423	97.5570	0.00
05/02/2008	R206 On 07-August-08			Bond Future	8.4700	8.4200	96.4111	96.6199	0.00
05/02/2008	R206 On 06-November-08			Bond Future	8.2900	8.2400	99.1366	99.3398	610.00
05/02/2008	R207 On 07-February-08			Bond Future	8.6000	8.5150	90.6366	91.1886	0.00
05/02/2008	R207 On 02-May-08			Bond Future	8.5000	8.4230	93.0640	93.6155	0.00
05/02/2008	R207 On 07-August-08			Bond Future	8.4100	8.3250	92.1652	92.7150	0.00
05/02/2008	R207 On 06-November-08			Bond Future	8.3000	8.2170	94.7951	95.3440	0.00
05/02/2008	R209 On 07-February-08			Bond Future	8.3000	8.2100	80.1010	80.9025	0.00
05/02/2008	R209 On 02-May-08			Bond Future	8.2300	8.1410	79.0899	79.9008	6410.00
05/02/2008	R209 On 07-August-08			Bond Future	8.1600	8.0690	81.4455	82.2662	0.00
05/02/2008	R209 On 06-November-08			Bond Future	8.0800	7.9940	80.6132	81.4441	260.00
05/02/2008	TRT1 On 07-February-08			Index Future	255.7000	256.4460	255.6990	256.4460	0.00
05/02/2008	TRT1 On 02-May-08			Index Future	262.2200	262.9880	262.2210	262.9880	0.00
05/02/2008	TRT1 On 07-August-08			Index Future	270.1700	271.1570	270.1670	271.1570	0.00
05/02/2008	TRT1 On 06-November-08			Index Future	277.4000	278.2110	277.4010	278.2110	400.00
06/02/2008	\$ / R On 17-March-08			Currency Future	7.7500	7.5998	7.7450	7.5998	78335.00
06/02/2008	\$ / R On 13-June-08			Currency Future	7.9100	7.7600	7.9108	7.7600	29979.00
06/02/2008	\$ / R On 15-September-08			Currency Future	8.0800	7.9272	8.0831	7.9272	9438.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2008	£ / R On 17-March-08			Currency Future	15.1300	14.9024	15.1337	14.9024	1197.00
06/02/2008	£ / R On 13-June-08			Currency Future	15.3600	15.1256	15.3614	15.1256	1440.00
06/02/2008	£ / R On 15-September-08			Currency Future	15.6000	15.3571	15.5983	15.3571	319.00
06/02/2008	€ / R On 17-March-08			Currency Future	11.3200	11.1275	11.3192	11.1275	3752.00
06/02/2008	€ / R On 13-June-08			Currency Future	11.5200	11.3251	11.5221	11.3251	3881.00
06/02/2008	€ / R On 15-September-08			Currency Future	11.7300	11.5299	11.7309	11.5299	8905.00
06/02/2008	ALBI On 07-February-08			Index Future	255.7600	257.0950	255.7620	257.0950	594.00
06/02/2008	ALBI On 02-May-08			Index Future	262.3100	263.6800	262.3080	263.6800	0.00
06/02/2008	ALBI On 07-August-08			Index Future	270.2100	271.5950	270.2070	271.5950	0.00
06/02/2008	ALBI On 06-November-08			Index Future	277.6900	279.0660	277.6880	279.0660	0.00
06/02/2008	CRD1 On 07-February-08			Index Future	111.0500	111.4640	111.0460	111.4640	0.00
06/02/2008	CRD1 On 02-May-08			Index Future	113.7900	114.3080	113.7870	114.3080	0.00
06/02/2008	CRD1 On 07-August-08			Index Future	119.1500	119.5820	119.1450	119.5820	0.00
06/02/2008	CRD1 On 06-November-08			Index Future	120.4700	120.9250	120.4730	120.9250	8.00
06/02/2008	GOVI On 07-February-08			jGovi	257.7200	258.9770	257.7230	258.9770	9.00
06/02/2008	GOVI On 02-May-08			jGovi	264.0900	266.0490	264.0850	266.0490	9.00
06/02/2008	GOVI On 07-August-08			jGovi	272.0500	273.3750	272.0540	273.3750	0.00
06/02/2008	GOVI On 06-November-08			jGovi	279.6000	280.9580	279.6030	280.9580	60.00
06/02/2008	ILBI On 07-February-08			Index Future	299.5100	299.5870	299.5140	299.5870	0.00
06/02/2008	ILBI On 02-May-08			Index Future	307.2000	307.2900	307.2040	307.2900	0.00
06/02/2008	J153 On 31-August-10			jSwap	10.5300	10.4700	0.0796	0.0780	0.00
06/02/2008	J157 On 15-September-15			jSwap	9.8400	9.7730	0.0332	0.0295	0.00
06/02/2008	J186 On 21-December-26			jSwap	9.1500	9.0890	0.1468	0.1416	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2008	J201 On 22-December-14			jSwap	9.8600	9.7940	0.1181	0.1148	0.00
06/02/2008	J203 On 15-September-17			jSwap	9.7400	9.6740	0.1458	0.1417	0.00
06/02/2008	J204 On 21-December-18			jSwap	9.6400	9.5820	0.1438	0.1403	0.00
06/02/2008	J207 On 15-January-20			jSwap	9.5300	9.4800	0.1077	0.1043	0.00
06/02/2008	JBAR On 21-December-05			jBar	11.1400	11.1500	11.1420	11.1500	0.00
06/02/2008	JFRA On 07-February-08			jFra	11.1500	11.1690	0.0271	0.0271	0.00
06/02/2008	JFRA On 05-February-09			jFra	10.5100	10.3850	0.0255	0.0252	0.00
06/02/2008	JFRA On 02-May-08			jFra	11.2300	11.1980	0.0290	0.0289	0.00
06/02/2008	JFRA On 07-May-09			jFra	10.2000	10.0630	0.0248	0.0245	0.00
06/02/2008	JFRA On 07-August-08			jFra	11.1100	11.0360	0.0269	0.0268	0.00
06/02/2008	JFRA On 06-August-09			jFra	9.9300	9.8070	0.0242	0.0239	0.00
06/02/2008	JFRA On 06-November-08			jFra	10.8400	10.7060	0.0263	0.0260	0.00
06/02/2008	JFRA On 05-November-09			jFra	9.6300	9.5360	0.0235	0.0232	0.00
06/02/2008	JN02 On 07-February-08			jNote	10.6100	10.5190	0.1879	0.1865	0.00
06/02/2008	JN02 On 02-May-08			jNote	10.4100	10.3200	0.1863	0.1848	0.00
06/02/2008	JN02 On 07-August-08			jNote	10.1600	10.0710	0.1809	0.1794	0.00
06/02/2008	JN05 On 07-February-08			jNote	9.8700	9.7980	0.3834	0.3811	0.00
06/02/2008	JN05 On 02-May-08			jNote	9.7700	9.6920	0.3807	0.3783	0.00
06/02/2008	JN05 On 07-August-08			jNote	9.6500	9.5640	0.3762	0.3737	0.00
06/02/2008	JN10 On 07-February-08			jNote	9.5500	9.4790	0.6045	0.6022	0.00
06/02/2008	JN10 On 02-May-08			jNote	9.4700	9.4060	0.6029	0.6007	0.00
06/02/2008	JN10 On 07-August-08			jNote	9.3800	9.3190	0.5994	0.5973	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2008	JROD On 29-February-08			jRod	10.6900	10.6940	0.0069	0.0070	0.00
06/02/2008	JROD On 31-March-08			jRod	10.8700	10.8880	0.0073	0.0074	0.00
06/02/2008	JROD On 30-April-08			jRod	11.0900	11.1090	0.0077	0.0077	0.00
06/02/2008	JROD On 30-May-08			jRod	10.9900	10.9950	0.0149	0.0149	0.00
06/02/2008	JROD On 30-June-08			jRod	11.1500	11.1320	0.0155	0.0154	0.00
06/02/2008	JROD On 31-July-08			jRod	11.2800	11.2430	0.0160	0.0158	0.00
06/02/2008	OTH1 On 07-February-08			Index Future	246.2600	248.0480	246.2600	248.0480	0.00
06/02/2008	OTH1 On 02-May-08			Index Future	252.3400	254.3750	252.3390	254.3750	0.00
06/02/2008	OTH1 On 07-August-08			Index Future	260.1000	261.9920	260.1040	261.9920	0.00
06/02/2008	OTH1 On 06-November-08			Index Future	267.1700	269.1010	267.1660	269.1010	12.00
06/02/2008	R153 On 07-February-08			Bond Future	9.4100	9.2800	113.8715	114.1749	0.00
06/02/2008	R153 On 02-May-08			Bond Future	9.2700	9.0380	109.9934	110.4986	8077.00
06/02/2008	R153 On 07-August-08			Bond Future	9.0700	8.7490	113.0315	113.6469	1290.00
06/02/2008	R153 On 06-November-08			Bond Future	8.9200	8.3780	109.2079	110.1347	0.00
06/02/2008	R157 On 07-February-08			Bond Future	8.8300	8.7070	130.9753	131.7576	1270.00
06/02/2008	R157 On 02-May-08			Bond Future	8.7600	8.5770	127.2439	128.3673	9648.00
06/02/2008	R157 On 07-August-08			Bond Future	8.6700	8.4390	130.6701	132.0842	2500.00
06/02/2008	R157 On 06-November-08			Bond Future	8.6100	8.2860	127.0007	128.9175	0.00
06/02/2008	R186 On 07-February-08			Bond Future	8.6300	8.5070	118.7611	120.0559	0.00
06/02/2008	R186 On 02-May-08			Bond Future	8.5700	8.4240	121.7186	123.2819	0.00
06/02/2008	R186 On 07-August-08			Bond Future	8.5100	8.3380	119.8424	121.6118	220.00
06/02/2008	R186 On 06-November-08			Bond Future	8.4500	8.2460	122.9349	125.0918	0.00
06/02/2008	R196 On 07-February-08			Bond Future	10.2500	10.1720	104.3032	104.3815	0.00
06/02/2008	R196 On 02-May-08			Bond Future	9.9100	9.7990	101.9077	101.9905	0.00
06/02/2008	R196 On 07-August-08			Bond Future	9.4700	9.3480	104.7531	104.8185	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2008	R196 On 06-November-08			Bond Future	9.2900	9.1660	102.1653	102.2025	0.00
06/02/2008	R201 On 07-February-08			Bond Future	8.8400	8.7250	100.7923	101.3749	0.00
06/02/2008	R201 On 02-May-08			Bond Future	8.7400	8.5890	103.3214	104.0826	0.00
06/02/2008	R201 On 07-August-08			Bond Future	8.6200	8.4450	101.8314	102.7019	0.00
06/02/2008	R201 On 06-November-08			Bond Future	8.5200	8.2810	104.4905	105.6172	0.00
06/02/2008	R203 On 07-February-08			Bond Future	8.7300	8.6000	100.3120	101.1326	0.00
06/02/2008	R203 On 02-May-08			Bond Future	8.6500	8.4890	98.6400	99.6486	0.00
06/02/2008	R203 On 07-August-08			Bond Future	8.5500	8.3710	101.4614	102.5903	0.00
06/02/2008	R203 On 06-November-08			Bond Future	8.4700	8.2440	99.9123	101.3183	0.00
06/02/2008	R204 On 07-February-08			Bond Future	8.7300	8.6030	96.0863	96.9411	0.00
06/02/2008	R204 On 02-May-08			Bond Future	8.6600	8.5010	98.4761	99.5413	3265.00
06/02/2008	R204 On 07-August-08			Bond Future	8.5800	8.3950	97.2044	98.4222	0.00
06/02/2008	R204 On 06-November-08			Bond Future	8.5100	8.2790	99.7123	101.2259	0.00
06/02/2008	R206 On 07-February-08			Bond Future	8.8900	8.7640	94.2713	94.8215	0.00
06/02/2008	R206 On 02-May-08			Bond Future	8.7900	8.6230	96.6379	97.3423	0.00
06/02/2008	R206 On 07-August-08			Bond Future	8.6600	8.4700	95.6189	96.4111	0.00
06/02/2008	R206 On 06-November-08			Bond Future	8.5400	8.2900	98.1122	99.1366	610.00
06/02/2008	R207 On 07-February-08			Bond Future	8.7200	8.5950	89.7829	90.6366	0.00
06/02/2008	R207 On 02-May-08			Bond Future	8.6600	8.5030	92.0149	93.0640	0.00
06/02/2008	R207 On 07-August-08			Bond Future	8.5800	8.4050	90.9641	92.1652	0.00
06/02/2008	R207 On 06-November-08			Bond Future	8.5200	8.2970	93.3142	94.7951	0.00
06/02/2008	R209 On 07-February-08			Bond Future	8.4200	8.3000	79.0532	80.1010	0.00
06/02/2008	R209 On 02-May-08			Bond Future	8.3700	8.2310	77.8728	79.0899	6430.00
06/02/2008	R209 On 07-August-08			Bond Future	8.3100	8.1590	80.0993	81.4455	0.00
06/02/2008	R209 On 06-November-08			Bond Future	8.2600	8.0840	79.0191	80.6132	260.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2008	TRT1 On 07-February-08			Index Future	254.4500	255.6990	254.4460	255.6990	0.00
06/02/2008	TRT1 On 02-May-08			Index Future	260.7300	262.2210	260.7270	262.2210	0.00
06/02/2008	TRT1 On 07-August-08			Index Future	268.8700	270.1670	268.8660	270.1670	0.00
06/02/2008	TRT1 On 06-November-08			Index Future	276.0500	277.4010	276.0470	277.4010	400.00
07/02/2008	\$ / R On 17-March-08			Currency Future	7.8700	7.7450	7.8726	7.7450	79625.00
07/02/2008	\$ / R On 13-June-08			Currency Future	8.0400	7.9108	8.0421	7.9108	30843.00
07/02/2008	\$ / R On 15-September-08			Currency Future	8.2200	8.0831	8.2189	8.0831	10133.00
07/02/2008	£ / R On 17-March-08			Currency Future	15.2700	15.1337	15.2667	15.1337	1197.00
07/02/2008	£ / R On 13-June-08			Currency Future	15.5000	15.3614	15.4972	15.3614	1390.00
07/02/2008	£ / R On 15-September-08			Currency Future	15.7400	15.5983	15.7390	15.5983	484.00
07/02/2008	€ / R On 17-March-08			Currency Future	11.4200	11.3192	11.4198	11.3192	3752.00
07/02/2008	€ / R On 13-June-08			Currency Future	11.6300	11.5221	11.6274	11.5221	3881.00
07/02/2008	€ / R On 15-September-08			Currency Future	11.8400	11.7309	11.8440	11.7309	9570.00
07/02/2008	ALBI On 07-February-08			Index Future	256.6800	255.7620	256.6800	255.7620	0.00
07/02/2008	ALBI On 02-May-08			Index Future	261.9600	262.3080	261.9570	262.3080	594.00
07/02/2008	ALBI On 07-August-08			Index Future	269.8600	270.2070	269.8600	270.2070	0.00
07/02/2008	ALBI On 06-November-08			Index Future	277.3300	277.6880	277.3320	277.6880	0.00
07/02/2008	CRD1 On 07-February-08			Index Future	110.0800	111.0460	110.0750	111.0460	0.00
07/02/2008	CRD1 On 02-May-08			Index Future	112.8200	113.7870	112.8180	113.7870	0.00
07/02/2008	CRD1 On 07-August-08			Index Future	118.9900	119.1450	118.9860	119.1450	0.00
07/02/2008	CRD1 On 06-November-08			Index Future	119.4200	120.4730	119.4190	120.4730	8.00
07/02/2008	GOVI On 07-February-08			jGovi	258.5400	257.7230	258.5430	257.7230	0.00
07/02/2008	GOVI On 02-May-08			jGovi	263.7400	264.0850	263.7370	264.0850	9.00
07/02/2008	GOVI On 07-August-08			jGovi	271.6300	272.0540	271.6320	272.0540	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2008	GOVI On 06-November-08			jGovi	279.1700	279.6030	279.1700	279.6030	60.00
07/02/2008	ILBI On 07-February-08			Index Future	300.1000	299.5140	300.1040	299.5140	0.00
07/02/2008	ILBI On 02-May-08			Index Future	307.8100	307.2040	307.8060	307.2040	0.00
07/02/2008	J153 On 31-August-10			jSwap	10.5900	10.5330	0.0811	0.0796	0.00
07/02/2008	J157 On 15-September-15			jSwap	9.9000	9.8400	0.0365	0.0332	0.00
07/02/2008	J186 On 21-December-26			jSwap	9.2000	9.1530	0.1500	0.1468	0.00
07/02/2008	J201 On 22-December-14			jSwap	9.9300	9.8640	0.1212	0.1181	0.00
07/02/2008	J203 On 15-September-17			jSwap	9.7900	9.7420	0.1485	0.1458	0.00
07/02/2008	J204 On 21-December-18			jSwap	9.7000	9.6410	0.1476	0.1438	0.00
07/02/2008	J207 On 15-January-20			jSwap	9.6300	9.5330	0.1139	0.1077	0.00
07/02/2008	JBAR On 21-December-05			jBar	11.1400	11.1420	11.1420	11.1420	0.00
07/02/2008	JFRA On 07-February-08			jFra	11.1500	11.1530	0.0270	0.0271	0.00
07/02/2008	JFRA On 05-February-09			jFra	10.6300	10.5140	0.0258	0.0255	0.00
07/02/2008	JFRA On 02-May-08			jFra	11.2900	11.2300	0.0291	0.0290	0.00
07/02/2008	JFRA On 07-May-09			jFra	10.3000	10.2020	0.0250	0.0248	0.00
07/02/2008	JFRA On 07-August-08			jFra	11.1900	11.1060	0.0271	0.0269	0.00
07/02/2008	JFRA On 06-August-09			jFra	10.0000	9.9310	0.0243	0.0242	0.00
07/02/2008	JFRA On 06-November-08			jFra	10.9500	10.8390	0.0266	0.0263	0.00
07/02/2008	JFRA On 05-November-09			jFra	9.7500	9.6330	0.0237	0.0235	0.00
07/02/2008	JN02 On 07-February-08			jNote	10.6900	10.6060	0.1892	0.1879	0.00
07/02/2008	JN02 On 02-May-08			jNote	10.5000	10.4140	0.1876	0.1863	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2008	JN02 On 07-August-08			jNote	10.2400	10.1640	0.1821	0.1809	0.00
07/02/2008	JN05 On 07-February-08			jNote	9.9300	9.8720	0.3851	0.3834	0.00
07/02/2008	JN05 On 02-May-08			jNote	9.8300	9.7730	0.3825	0.3807	0.00
07/02/2008	JN05 On 07-August-08			jNote	9.7100	9.6480	0.3780	0.3762	0.00
07/02/2008	JN10 On 07-February-08			jNote	9.6100	9.5450	0.6066	0.6045	0.00
07/02/2008	JN10 On 02-May-08			jNote	9.5300	9.4720	0.6049	0.6029	0.00
07/02/2008	JN10 On 07-August-08			jNote	9.4400	9.3840	0.6014	0.5994	0.00
07/02/2008	JROD On 29-February-08			jRod	10.6800	10.6880	0.0069	0.0069	0.00
07/02/2008	JROD On 31-March-08			jRod	10.8700	10.8720	0.0073	0.0073	0.00
07/02/2008	JROD On 30-April-08			jRod	11.0800	11.0910	0.0077	0.0077	0.00
07/02/2008	JROD On 30-May-08			jRod	10.9900	10.9930	0.0149	0.0149	0.00
07/02/2008	JROD On 30-June-08			jRod	11.1400	11.1470	0.0155	0.0155	0.00
07/02/2008	JROD On 31-July-08			jRod	11.2800	11.2790	0.0160	0.0160	0.00
07/02/2008	OTH1 On 07-February-08			Index Future	247.7600	246.2600	247.7570	246.2600	0.00
07/02/2008	OTH1 On 02-May-08			Index Future	252.3400	252.3390	252.3390	252.3390	0.00
07/02/2008	OTH1 On 07-August-08			Index Future	260.1200	260.1040	260.1170	260.1040	0.00
07/02/2008	OTH1 On 06-November-08			Index Future	267.1100	267.1660	267.1050	267.1660	12.00
07/02/2008	R153 On 07-February-08			Bond Future	9.3800	9.4100	113.9414	113.8715	0.00
07/02/2008	R153 On 02-May-08			Bond Future	9.3100	9.2730	109.9077	109.9934	8078.00
07/02/2008	R153 On 07-August-08			Bond Future	9.1100	9.0680	112.9547	113.0315	1290.00
07/02/2008	R153 On 06-November-08			Bond Future	8.9600	8.9180	109.1397	109.2079	0.00
07/02/2008	R157 On 07-February-08			Bond Future	8.7700	8.8300	131.3879	130.9753	0.00
07/02/2008	R157 On 02-May-08			Bond Future	8.7900	8.7570	127.0580	127.2439	9935.00
07/02/2008	R157 On 07-August-08			Bond Future	8.7000	8.6710	130.4888	130.6701	2500.00
07/02/2008	R157 On 06-November-08			Bond Future	8.6400	8.6080	126.8241	127.0007	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2008	R186 On 07-February-08			Bond Future	8.5300	8.6300	119.8650	118.7611	0.00
07/02/2008	R186 On 02-May-08			Bond Future	8.5700	8.5720	121.7186	121.7186	0.00
07/02/2008	R186 On 07-August-08			Bond Future	8.5100	8.5050	119.8424	119.8424	220.00
07/02/2008	R186 On 06-November-08			Bond Future	8.4500	8.4490	122.9349	122.9349	0.00
07/02/2008	R196 On 07-February-08			Bond Future	10.3800	10.2530	104.1787	104.3032	0.00
07/02/2008	R196 On 02-May-08			Bond Future	10.0700	9.9070	101.7805	101.9077	0.00
07/02/2008	R196 On 07-August-08			Bond Future	9.6900	9.4720	104.6397	104.7531	0.00
07/02/2008	R196 On 06-November-08			Bond Future	9.4400	9.2910	102.1208	102.1653	0.00
07/02/2008	R201 On 07-February-08			Bond Future	8.7800	8.8400	101.1210	100.7923	0.00
07/02/2008	R201 On 02-May-08			Bond Future	8.7700	8.7420	103.1729	103.3214	0.00
07/02/2008	R201 On 07-August-08			Bond Future	8.6500	8.6240	101.6864	101.8314	0.00
07/02/2008	R201 On 06-November-08			Bond Future	8.5500	8.5180	104.3490	104.4905	0.00
07/02/2008	R203 On 07-February-08			Bond Future	8.6700	8.7300	100.7212	100.3120	0.00
07/02/2008	R203 On 02-May-08			Bond Future	8.6800	8.6500	98.4535	98.6400	0.00
07/02/2008	R203 On 07-August-08			Bond Future	8.5800	8.5530	101.2769	101.4614	0.00
07/02/2008	R203 On 06-November-08			Bond Future	8.5000	8.4730	99.7300	99.9123	0.00
07/02/2008	R204 On 07-February-08			Bond Future	8.6600	8.7300	96.5562	96.0863	0.00
07/02/2008	R204 On 02-May-08			Bond Future	8.6900	8.6600	98.2769	98.4761	3265.00
07/02/2008	R204 On 07-August-08			Bond Future	8.6100	8.5780	97.0067	97.2044	0.00
07/02/2008	R204 On 06-November-08			Bond Future	8.5400	8.5080	99.5163	99.7123	0.00
07/02/2008	R206 On 07-February-08			Bond Future	8.8300	8.8900	94.5546	94.2713	0.00
07/02/2008	R206 On 02-May-08			Bond Future	8.8100	8.7880	96.5529	96.6379	0.00
07/02/2008	R206 On 07-August-08			Bond Future	8.6800	8.6610	95.5364	95.6189	0.00
07/02/2008	R206 On 06-November-08			Bond Future	8.5600	8.5440	98.0321	98.1122	610.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2008	R207 On 07-February-08			Bond Future	8.6500	8.7200	90.2596	89.7829	0.00
07/02/2008	R207 On 02-May-08			Bond Future	8.6900	8.6570	91.8124	92.0149	0.00
07/02/2008	R207 On 07-August-08			Bond Future	8.6100	8.5820	90.7626	90.9641	0.00
07/02/2008	R207 On 06-November-08			Bond Future	8.5500	8.5160	93.1138	93.3142	0.00
07/02/2008	R209 On 07-February-08			Bond Future	8.3000	8.4200	80.1452	79.0532	0.00
07/02/2008	R209 On 02-May-08			Bond Future	8.3600	8.3690	77.9599	77.8728	6430.00
07/02/2008	R209 On 07-August-08			Bond Future	8.3000	8.3100	80.1872	80.0993	0.00
07/02/2008	R209 On 06-November-08			Bond Future	8.2500	8.2610	79.1078	79.0191	260.00
07/02/2008	TRT1 On 07-February-08			Index Future	254.0500	254.4460	254.0460	254.4460	0.00
07/02/2008	TRT1 On 02-May-08			Index Future	260.3800	260.7270	260.3770	260.7270	0.00
07/02/2008	TRT1 On 07-August-08			Index Future	268.4700	268.8660	268.4710	268.8660	0.00
07/02/2008	TRT1 On 06-November-08			Index Future	275.6100	276.0470	275.6130	276.0470	400.00
08/02/2008	\$ / R On 17-March-08			Currency Future	7.8600	7.8726	7.8641	7.8726	79618.00
08/02/2008	\$ / R On 13-June-08			Currency Future	8.0300	8.0421	8.0335	8.0421	31108.00
08/02/2008	\$ / R On 15-September-08			Currency Future	8.2100	8.2189	8.2095	8.2189	8643.00
08/02/2008	£ / R On 17-March-08			Currency Future	15.2600	15.2667	15.2594	15.2667	1197.00
08/02/2008	£ / R On 13-June-08			Currency Future	15.4900	15.4972	15.4911	15.4972	1390.00
08/02/2008	£ / R On 15-September-08			Currency Future	15.7300	15.7390	15.7328	15.7390	484.00
08/02/2008	€ / R On 17-March-08			Currency Future	11.3800	11.4198	11.3759	11.4198	3952.00
08/02/2008	€ / R On 13-June-08			Currency Future	11.5800	11.6274	11.5845	11.6274	4321.00
08/02/2008	€ / R On 15-September-08			Currency Future	11.8000	11.8440	11.8027	11.8440	7570.00
08/02/2008	ALBI On 02-May-08			Index Future	262.6300	261.9570	262.6265	261.9570	594.00
08/02/2008	ALBI On 07-August-08			Index Future	270.6600	269.8600	270.6550	269.8600	0.00
08/02/2008	ALBI On 06-November-08			Index Future	278.1900	277.3320	278.1860	277.3320	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2008	CRD1 On 02-May-08			Index Future	113.0500	112.8180	113.0490	112.8180	0.00
08/02/2008	CRD1 On 07-August-08			Index Future	119.2300	118.9860	119.2290	118.9860	0.00
08/02/2008	CRD1 On 06-November-08			Index Future	119.6600	119.4190	119.6640	119.4190	8.00
08/02/2008	GOVI On 02-May-08			jGovi	264.5000	263.7370	264.5020	263.7370	9.00
08/02/2008	GOVI On 07-August-08			jGovi	272.4200	271.6320	272.4180	271.6320	0.00
08/02/2008	GOVI On 06-November-08			jGovi	279.9800	279.1700	279.9790	279.1700	60.00
08/02/2008	ILBI On 02-May-08			Index Future	307.6900	307.8060	307.6940	307.8060	0.00
08/02/2008	J153 On 31-August-10			jSwap	10.5800	10.5900	0.0807	0.0811	0.00
08/02/2008	J157 On 15-September-15			jSwap	9.8700	9.9010	0.0348	0.0365	0.00
08/02/2008	J186 On 21-December-26			jSwap	9.2000	9.1960	0.1508	0.1500	0.00
08/02/2008	J201 On 22-December-14			jSwap	9.9000	9.9310	0.1200	0.1212	0.00
08/02/2008	J203 On 15-September-17			jSwap	9.7600	9.7900	0.1464	0.1485	0.00
08/02/2008	J204 On 21-December-18			jSwap	9.6600	9.7020	0.1448	0.1476	0.00
08/02/2008	J207 On 15-January-20			jSwap	9.5800	9.6280	0.1109	0.1139	0.00
08/02/2008	JBAR On 21-December-05			jBar	11.1300	11.1420	11.1250	11.1420	0.00
08/02/2008	JFRA On 05-February-09			jFra	10.5800	10.6260	0.0257	0.0258	0.00
08/02/2008	JFRA On 02-May-08			jFra	11.2600	11.2900	0.0291	0.0291	0.00
08/02/2008	JFRA On 07-May-09			jFra	10.2600	10.3010	0.0249	0.0250	0.00
08/02/2008	JFRA On 07-August-08			jFra	11.1700	11.1880	0.0271	0.0271	0.00
08/02/2008	JFRA On 06-August-09			jFra	9.9900	9.9950	0.0243	0.0243	0.00
08/02/2008	JFRA On 06-November-08			jFra	10.8900	10.9470	0.0264	0.0266	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2008	JFRA On 05-November-09			jFra	9.7000	9.7540	0.0236	0.0237	0.00
08/02/2008	JN02 On 02-May-08			jNote	10.4700	10.4970	0.1872	0.1876	0.00
08/02/2008	JN02 On 07-August-08			jNote	10.2300	10.2430	0.1819	0.1821	0.00
08/02/2008	JN05 On 02-May-08			jNote	9.8200	9.8330	0.3822	0.3825	0.00
08/02/2008	JN05 On 07-August-08			jNote	9.7000	9.7090	0.3775	0.3780	0.00
08/02/2008	JN10 On 02-May-08			jNote	9.4900	9.5280	0.6031	0.6049	0.00
08/02/2008	JN10 On 07-August-08			jNote	9.4000	9.4420	0.5995	0.6014	0.00
08/02/2008	JROD On 29-February-08			jRod	10.6800	10.6840	0.0075	0.0069	0.00
08/02/2008	JROD On 31-March-08			jRod	10.8500	10.8650	0.0078	0.0073	0.00
08/02/2008	JROD On 30-April-08			jRod	11.0600	11.0820	0.0082	0.0077	0.00
08/02/2008	JROD On 30-May-08			jRod	10.9800	10.9890	0.0154	0.0149	0.00
08/02/2008	JROD On 30-June-08			jRod	11.1400	11.1430	0.0160	0.0155	0.00
08/02/2008	JROD On 31-July-08			jRod	11.2800	11.2750	0.0165	0.0160	0.00
08/02/2008	OTH1 On 02-May-08			Index Future	253.4800	252.3390	253.4750	252.3390	0.00
08/02/2008	OTH1 On 07-August-08			Index Future	261.1200	260.1170	261.1200	260.1170	0.00
08/02/2008	OTH1 On 06-November-08			Index Future	268.3100	267.1050	268.3070	267.1050	12.00
08/02/2008	R153 On 02-May-08			Bond Future	9.2700	9.3130	109.9934	109.9077	8578.00
08/02/2008	R153 On 07-August-08			Bond Future	9.0700	9.1080	113.0315	112.9547	1290.00
08/02/2008	R153 On 06-November-08			Bond Future	8.9200	8.9580	109.2079	109.1397	0.00
08/02/2008	R157 On 02-May-08			Bond Future	8.7300	8.7870	127.4302	127.0580	9935.00
08/02/2008	R157 On 07-August-08			Bond Future	8.6400	8.7010	130.8518	130.4888	2500.00
08/02/2008	R157 On 06-November-08			Bond Future	8.5800	8.6380	127.1777	126.8241	0.00
08/02/2008	R186 On 02-May-08			Bond Future	8.5000	8.5720	122.4541	121.7186	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2008	R186 On 07-August-08			Bond Future	8.4400	8.5050	120.5792	119.8424	220.00
08/02/2008	R186 On 06-November-08			Bond Future	8.3800	8.4490	123.6721	122.9349	0.00
08/02/2008	R196 On 02-May-08			Bond Future	10.7200	10.0730	101.2874	101.7805	0.00
08/02/2008	R196 On 07-August-08			Bond Future	10.3000	9.6870	104.3158	104.6397	0.00
08/02/2008	R196 On 06-November-08			Bond Future	9.8900	9.4410	101.9878	102.1208	0.00
08/02/2008	R201 On 02-May-08			Bond Future	8.7100	8.7720	103.4700	103.1729	0.00
08/02/2008	R201 On 07-August-08			Bond Future	8.5900	8.6540	101.9766	101.6864	0.00
08/02/2008	R201 On 06-November-08			Bond Future	8.4900	8.5480	104.6323	104.3490	0.00
08/02/2008	R203 On 02-May-08			Bond Future	8.6300	8.6800	98.7645	98.4535	0.00
08/02/2008	R203 On 07-August-08			Bond Future	8.5300	8.5830	101.5846	101.2769	0.00
08/02/2008	R203 On 06-November-08			Bond Future	8.4500	8.5030	100.0340	99.7300	0.00
08/02/2008	R204 On 02-May-08			Bond Future	8.6300	8.6900	98.6759	98.2769	3265.00
08/02/2008	R204 On 07-August-08			Bond Future	8.5500	8.6080	97.4027	97.0067	0.00
08/02/2008	R204 On 06-November-08			Bond Future	8.4800	8.5380	99.9088	99.5163	0.00
08/02/2008	R206 On 02-May-08			Bond Future	8.7600	8.8080	96.7655	96.5529	0.00
08/02/2008	R206 On 07-August-08			Bond Future	8.6300	8.6810	95.7428	95.5364	0.00
08/02/2008	R206 On 06-November-08			Bond Future	8.5100	8.5640	98.2325	98.0321	610.00
08/02/2008	R207 On 02-May-08			Bond Future	8.6300	8.6870	92.2180	91.8124	0.00
08/02/2008	R207 On 07-August-08			Bond Future	8.5500	8.6120	91.1662	90.7626	0.00
08/02/2008	R207 On 06-November-08			Bond Future	8.4900	8.5460	93.5152	93.1138	0.00
08/02/2008	R209 On 02-May-08			Bond Future	8.2800	8.3590	78.6630	77.9599	6430.00
08/02/2008	R209 On 07-August-08			Bond Future	8.2200	8.3000	80.8971	80.1872	0.00
08/02/2008	R209 On 06-November-08			Bond Future	8.1700	8.2510	79.8231	79.1078	260.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2008	TRT1 On 02-May-08			Index Future	261.1400	260.3770	261.1420	260.3770	0.00
08/02/2008	TRT1 On 07-August-08			Index Future	269.2300	268.4710	269.2280	268.4710	0.00
08/02/2008	TRT1 On 06-November-08			Index Future	276.4200	275.6130	276.4230	275.6130	400.00