



# Derivatives Weekly Statistics Report

From 2008/03/03 To 2008/03/07

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2008	\$ / R On 17-March-08			Currency Future	7.8900	7.7472	7.8851	7.7472	34394.00
03/03/2008	\$ / R On 13-June-08			Currency Future	8.0600	7.9144	8.0590	7.9144	24963.00
03/03/2008	\$ / R On 15-September-08			Currency Future	8.2400	8.0914	8.2417	8.0914	13373.00
03/03/2008	£ / R On 17-March-08			Currency Future	15.6900	15.3731	15.6913	15.3731	2227.00
03/03/2008	£ / R On 13-June-08			Currency Future	15.9200	15.5975	15.9245	15.5975	1378.00
03/03/2008	£ / R On 15-September-08			Currency Future	16.1700	15.8371	16.1716	15.8371	682.00
03/03/2008	€ / R On 17-March-08			Currency Future	12.0300	11.7646	12.0335	11.7646	3951.00
03/03/2008	€ / R On 13-June-08			Currency Future	12.2500	11.9757	12.2530	11.9757	4923.00
03/03/2008	€ / R On 15-September-08			Currency Future	12.4800	12.1967	12.4801	12.1967	5979.00
03/03/2008	ALBI On 02-May-08			Index Future	257.9000	259.3810	257.8990	259.3810	594.00
03/03/2008	ALBI On 07-August-08			Index Future	268.9400	268.9380	268.9380	268.9380	0.00
03/03/2008	ALBI On 06-November-08			Index Future	276.6000	276.6020	276.6020	276.6020	0.00
03/03/2008	CRD1 On 02-May-08			Index Future	111.4200	111.7780	111.4190	111.7780	0.00
03/03/2008	CRD1 On 07-August-08			Index Future	114.7300	115.1010	114.7310	115.1010	0.00
03/03/2008	CRD1 On 06-November-08			Index Future	117.9000	118.2770	117.8980	118.2770	8.00
03/03/2008	GOVI On 02-May-08			jGovi	260.0000	261.3950	259.9970	261.3950	19.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2008	GOVI On 07-August-08			jGovi	267.4800	268.9180	267.4810	268.9180	141.00
03/03/2008	GOVI On 06-November-08			jGovi	274.9500	276.4225	274.9455	276.4225	60.00
03/03/2008	ILBI On 02-May-08			Index Future	307.8000	307.8030	307.8030	307.8030	0.00
03/03/2008	J153 On 31-August-10			jSwap	10.9200	10.8980	0.0730	0.0726	0.00
03/03/2008	J157 On 15-September-15			jSwap	10.1300	10.0700	0.0492	0.0460	0.00
03/03/2008	J186 On 21-December-26			jSwap	9.4600	9.3630	0.1721	0.1640	0.00
03/03/2008	J201 On 22-December-14			jSwap	10.1700	10.1140	0.1331	0.1302	0.00
03/03/2008	J203 On 15-September-17			jSwap	10.0100	9.9400	0.1621	0.1580	0.00
03/03/2008	J204 On 21-December-18			jSwap	9.9200	9.8490	0.1618	0.1571	0.00
03/03/2008	J207 On 15-January-20			jSwap	9.8500	9.7710	0.1291	0.1237	0.00
03/03/2008	JBAR On 21-December-05			jBar	11.3300	11.2750	11.3300	11.2750	0.00
03/03/2008	JFRA On 05-February-09			jFra	11.1400	11.1130	0.0270	0.0270	0.00
03/03/2008	JFRA On 02-May-08			jFra	11.4300	11.4730	0.0295	0.0296	0.00
03/03/2008	JFRA On 07-May-09			jFra	10.8300	10.8360	0.0263	0.0263	0.00
03/03/2008	JFRA On 07-August-08			jFra	11.4300	11.4280	0.0277	0.0277	0.00
03/03/2008	JFRA On 06-August-09			jFra	10.5100	10.4970	0.0255	0.0255	0.00
03/03/2008	JFRA On 06-November-08			jFra	11.3400	11.3300	0.0275	0.0275	0.00
03/03/2008	JFRA On 05-November-09			jFra	10.1400	10.1650	0.0246	0.0247	0.00
03/03/2008	JN02 On 02-May-08			jNote	10.8800	10.8780	0.1938	0.1937	0.00
03/03/2008	JN02 On 07-August-08			jNote	10.6700	10.6430	0.1888	0.1884	0.00
03/03/2008	JN05 On 02-May-08			jNote	10.1300	10.0780	0.3908	0.3892	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2008	JN05 On 07-August-08			jNote	10.0100	9.9450	0.3863	0.3843	0.00
03/03/2008	JN10 On 02-May-08			jNote	9.7600	9.6790	0.6124	0.6093	0.00
03/03/2008	JN10 On 07-August-08			jNote	9.6700	9.5900	0.6090	0.6057	0.00
03/03/2008	JROD On 31-March-08			jRod	10.7600	10.7840	0.0071	0.0077	0.00
03/03/2008	JROD On 30-April-08			jRod	10.9800	11.0190	0.0075	0.0081	0.00
03/03/2008	JROD On 30-May-08			jRod	11.2900	11.3270	0.0082	0.0089	0.00
03/03/2008	JROD On 30-June-08			jRod	11.1600	11.1730	0.0157	0.0163	0.00
03/03/2008	JROD On 31-July-08			jRod	11.3500	11.3370	0.0164	0.0169	0.00
03/03/2008	OTH1 On 02-May-08			Index Future	247.4600	249.4180	247.4570	249.4180	0.00
03/03/2008	OTH1 On 07-August-08			Index Future	254.8100	256.8310	254.8130	256.8310	0.00
03/03/2008	OTH1 On 06-November-08			Index Future	261.8500	263.9200	261.8470	263.9200	12.00
03/03/2008	R153 On 02-May-08			Bond Future	9.5200	9.4430	109.4700	109.6299	10082.00
03/03/2008	R153 On 07-August-08			Bond Future	9.3100	9.2380	112.5621	112.7055	1290.00
03/03/2008	R153 On 06-November-08			Bond Future	9.1600	9.0880	108.7910	108.9184	0.00
03/03/2008	R157 On 02-May-08			Bond Future	9.0400	8.9170	125.5226	126.2564	10214.00
03/03/2008	R157 On 07-August-08			Bond Future	8.9500	8.8310	128.9911	129.7070	2510.00
03/03/2008	R157 On 06-November-08			Bond Future	8.8900	8.7680	125.3647	126.0624	0.00
03/03/2008	R186 On 02-May-08			Bond Future	8.9000	8.7420	118.3433	119.9611	1050.00
03/03/2008	R186 On 07-August-08			Bond Future	8.8400	8.6750	116.4601	118.0814	220.00
03/03/2008	R186 On 06-November-08			Bond Future	8.7800	8.6190	119.5504	121.1729	0.00
03/03/2008	R196 On 02-May-08			Bond Future	10.5500	10.5750	101.4143	101.3976	0.00
03/03/2008	R196 On 07-August-08			Bond Future	10.1400	10.1130	104.4038	104.4159	0.00
03/03/2008	R196 On 06-November-08			Bond Future	9.8500	9.8070	101.9994	102.0124	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2008	R201 On 02-May-08			Bond Future	9.0300	8.9120	101.9226	102.4840	0.00
03/03/2008	R201 On 07-August-08			Bond Future	8.9100	8.7940	100.4645	101.0132	0.00
03/03/2008	R201 On 06-November-08			Bond Future	8.8000	8.6880	103.1562	103.6919	0.00
03/03/2008	R203 On 02-May-08			Bond Future	9.0000	8.8800	96.4932	97.2222	0.00
03/03/2008	R203 On 07-August-08			Bond Future	8.9000	8.7830	99.3367	100.0584	0.00
03/03/2008	R203 On 06-November-08			Bond Future	8.8200	8.7030	97.8122	98.5257	0.00
03/03/2008	R204 On 02-May-08			Bond Future	9.0000	8.8800	96.2502	97.0279	3779.00
03/03/2008	R204 On 07-August-08			Bond Future	8.9200	8.7980	94.9948	95.7669	0.00
03/03/2008	R204 On 06-November-08			Bond Future	8.8500	8.7280	97.5210	98.2869	0.00
03/03/2008	R206 On 02-May-08			Bond Future	9.0700	8.9580	95.4571	95.9188	0.00
03/03/2008	R206 On 07-August-08			Bond Future	8.9400	8.8310	94.4719	94.9205	0.00
03/03/2008	R206 On 06-November-08			Bond Future	8.8200	8.7140	96.9983	97.4340	610.00
03/03/2008	R207 On 02-May-08			Bond Future	9.0000	8.8670	89.7226	90.6101	0.00
03/03/2008	R207 On 07-August-08			Bond Future	8.9300	8.7920	88.6825	89.5661	0.00
03/03/2008	R207 On 06-November-08			Bond Future	8.8600	8.7260	91.0442	91.9235	0.00
03/03/2008	R209 On 02-May-08			Bond Future	8.7400	8.5690	74.7183	76.1633	6260.00
03/03/2008	R209 On 07-August-08			Bond Future	8.6900	8.5100	76.9139	78.3731	0.00
03/03/2008	R209 On 06-November-08			Bond Future	8.6400	8.4610	75.8089	77.2795	260.00
03/03/2008	TRT1 On 02-May-08			Index Future	256.7300	258.1280	256.7320	258.1280	0.00
03/03/2008	TRT1 On 07-August-08			Index Future	264.3600	265.8000	264.3630	265.8000	0.00
03/03/2008	TRT1 On 06-November-08			Index Future	271.6600	273.1360	271.6600	273.1360	400.00
04/03/2008	\$ / R On 17-March-08			Currency Future	7.8500	7.8851	7.8517	7.8851	32706.00
04/03/2008	\$ / R On 13-June-08			Currency Future	8.0200	8.0590	8.0233	8.0590	25698.00
04/03/2008	\$ / R On 15-September-08			Currency Future	8.2000	8.2417	8.2040	8.2417	13425.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2008	£ / R On 17-March-08			Currency Future	15.5900	15.6913	15.5915	15.6913	2227.00
04/03/2008	£ / R On 13-June-08			Currency Future	15.8200	15.9245	15.8209	15.9245	1378.00
04/03/2008	£ / R On 15-September-08			Currency Future	16.0600	16.1716	16.0636	16.1716	682.00
04/03/2008	€ / R On 17-March-08			Currency Future	11.9400	12.0335	11.9389	12.0335	3951.00
04/03/2008	€ / R On 13-June-08			Currency Future	12.1500	12.2530	12.1538	12.2530	5052.00
04/03/2008	€ / R On 15-September-08			Currency Future	12.3800	12.4801	12.3756	12.4801	7169.00
04/03/2008	ALBI On 02-May-08			Index Future	257.6900	257.8990	257.6870	257.8990	594.00
04/03/2008	ALBI On 07-August-08			Index Future	265.8400	268.9380	265.8370	268.9380	0.00
04/03/2008	ALBI On 06-November-08			Index Future	273.4000	276.6020	273.3980	276.6020	0.00
04/03/2008	CRD1 On 02-May-08			Index Future	111.3500	111.4190	111.3460	111.4190	0.00
04/03/2008	CRD1 On 07-August-08			Index Future	114.6600	114.7310	114.6560	114.7310	0.00
04/03/2008	CRD1 On 06-November-08			Index Future	117.8200	117.8980	117.8210	117.8980	8.00
04/03/2008	GOVI On 02-May-08			jGovi	259.7900	259.9970	259.7890	259.9970	19.00
04/03/2008	GOVI On 07-August-08			jGovi	267.2700	267.4810	267.2675	267.4810	142.00
04/03/2008	GOVI On 06-November-08			jGovi	274.7300	274.9455	274.7260	274.9455	60.00
04/03/2008	ILBI On 02-May-08			Index Future	307.8300	307.8030	307.8320	307.8030	0.00
04/03/2008	J153 On 31-August-10			jSwap	10.9300	10.9170	0.0732	0.0730	0.00
04/03/2008	J157 On 15-September-15			jSwap	10.1200	10.1280	0.0486	0.0492	0.00
04/03/2008	J186 On 21-December-26			jSwap	9.4300	9.4640	0.1693	0.1721	0.00
04/03/2008	J201 On 22-December-14			jSwap	10.1700	10.1720	0.1330	0.1331	0.00
04/03/2008	J203 On 15-September-17			jSwap	9.9900	10.0060	0.1614	0.1621	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2008	J204 On 21-December-18			jSwap	9.9100	9.9230	0.1612	0.1618	0.00
04/03/2008	J207 On 15-January-20			jSwap	9.8400	9.8520	0.1284	0.1291	0.00
04/03/2008	JBAR On 21-December-05			jBar	11.3300	11.3300	11.3250	11.3300	0.00
04/03/2008	JFRA On 05-February-09			jFra	11.1500	11.1440	0.0271	0.0270	0.00
04/03/2008	JFRA On 02-May-08			jFra	11.4200	11.4310	0.0294	0.0295	0.00
04/03/2008	JFRA On 07-May-09			jFra	10.8500	10.8310	0.0263	0.0263	0.00
04/03/2008	JFRA On 07-August-08			jFra	11.4100	11.4300	0.0277	0.0277	0.00
04/03/2008	JFRA On 06-August-09			jFra	10.5400	10.5050	0.0256	0.0255	0.00
04/03/2008	JFRA On 06-November-08			jFra	11.3200	11.3350	0.0274	0.0275	0.00
04/03/2008	JFRA On 05-November-09			jFra	10.2000	10.1380	0.0248	0.0246	0.00
04/03/2008	JN02 On 02-May-08			jNote	10.8900	10.8830	0.1939	0.1938	0.00
04/03/2008	JN02 On 07-August-08			jNote	10.6800	10.6670	0.1890	0.1888	0.00
04/03/2008	JN05 On 02-May-08			jNote	10.1200	10.1270	0.3903	0.3908	0.00
04/03/2008	JN05 On 07-August-08			jNote	9.9900	10.0060	0.3858	0.3863	0.00
04/03/2008	JN10 On 02-May-08			jNote	9.7400	9.7550	0.6119	0.6124	0.00
04/03/2008	JN10 On 07-August-08			jNote	9.6600	9.6700	0.6086	0.6090	0.00
04/03/2008	JROD On 31-March-08			jRod	10.7600	10.7640	0.0071	0.0071	0.00
04/03/2008	JROD On 30-April-08			jRod	10.9700	10.9780	0.0075	0.0075	0.00
04/03/2008	JROD On 30-May-08			jRod	11.2700	11.2860	0.0082	0.0082	0.00
04/03/2008	JROD On 30-June-08			jRod	11.1600	11.1640	0.0157	0.0157	0.00
04/03/2008	JROD On 31-July-08			jRod	11.3500	11.3510	0.0164	0.0164	0.00
04/03/2008	OTH1 On 02-May-08			Index Future	247.2300	247.4570	247.2260	247.4570	0.00
04/03/2008	OTH1 On 07-August-08			Index Future	254.5800	254.8130	254.5750	254.8130	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2008	OTH1 On 06-November-08			Index Future	261.6000	261.8470	261.6030	261.8470	12.00
04/03/2008	R153 On 02-May-08			Bond Future	9.5200	9.5180	109.4593	109.4700	10082.00
04/03/2008	R153 On 07-August-08			Bond Future	9.3200	9.3130	112.5525	112.5621	1290.00
04/03/2008	R153 On 06-November-08			Bond Future	9.1700	9.1630	108.7825	108.7910	0.00
04/03/2008	R157 On 02-May-08			Bond Future	9.0500	9.0370	125.4617	125.5226	10214.00
04/03/2008	R157 On 07-August-08			Bond Future	8.9600	8.9510	128.9317	128.9911	2510.00
04/03/2008	R157 On 06-November-08			Bond Future	8.9000	8.8880	125.3068	125.3647	0.00
04/03/2008	R186 On 02-May-08			Bond Future	8.9000	8.9020	118.3433	118.3433	1050.00
04/03/2008	R186 On 07-August-08			Bond Future	8.8400	8.8350	116.4601	116.4601	220.00
04/03/2008	R186 On 06-November-08			Bond Future	8.7800	8.7790	119.5504	119.5504	0.00
04/03/2008	R196 On 02-May-08			Bond Future	10.5600	10.5530	101.4075	101.4143	0.00
04/03/2008	R196 On 07-August-08			Bond Future	10.1400	10.1360	104.4002	104.4038	0.00
04/03/2008	R196 On 06-November-08			Bond Future	9.8600	9.8510	101.9982	101.9994	0.00
04/03/2008	R201 On 02-May-08			Bond Future	9.0400	9.0270	101.8496	101.9226	0.00
04/03/2008	R201 On 07-August-08			Bond Future	8.9200	8.9090	100.3932	100.4645	0.00
04/03/2008	R201 On 06-November-08			Bond Future	8.8200	8.8030	103.0866	103.1562	0.00
04/03/2008	R203 On 02-May-08			Bond Future	9.0100	9.0000	96.4328	96.4932	0.00
04/03/2008	R203 On 07-August-08			Bond Future	8.9100	8.9030	99.2769	99.3367	0.00
04/03/2008	R203 On 06-November-08			Bond Future	8.8300	8.8230	97.7531	97.8122	0.00
04/03/2008	R204 On 02-May-08			Bond Future	9.0100	9.0000	96.1858	96.2502	3779.00
04/03/2008	R204 On 07-August-08			Bond Future	8.9300	8.9180	94.9308	94.9948	0.00
04/03/2008	R204 On 06-November-08			Bond Future	8.8600	8.8480	97.4575	97.5210	0.00
04/03/2008	R206 On 02-May-08			Bond Future	9.0800	9.0680	95.4153	95.4571	0.00

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04/03/2008	R206 On 07-August-08			Bond Future	8.9500	8.9410	94.4313	94.4719	0.00
04/03/2008	R206 On 06-November-08			Bond Future	8.8300	8.8240	96.9588	96.9983	610.00
04/03/2008	R207 On 02-May-08			Bond Future	9.0200	9.0020	89.6247	89.7226	0.00
04/03/2008	R207 On 07-August-08			Bond Future	8.9400	8.9270	88.5850	88.6825	0.00
04/03/2008	R207 On 06-November-08			Bond Future	8.8800	8.8610	90.9473	91.0442	0.00
04/03/2008	R209 On 02-May-08			Bond Future	8.7500	8.7440	74.6777	74.7183	6260.00
04/03/2008	R209 On 07-August-08			Bond Future	8.6900	8.6850	76.8729	76.9139	0.00
04/03/2008	R209 On 06-November-08			Bond Future	8.6400	8.6360	75.7676	75.8089	260.00
04/03/2008	TRT1 On 02-May-08			Index Future	256.5200	256.7320	256.5240	256.7320	0.00
04/03/2008	TRT1 On 07-August-08			Index Future	264.1500	264.3630	264.1490	264.3630	0.00
04/03/2008	TRT1 On 06-November-08			Index Future	271.4400	271.6600	271.4420	271.6600	400.00
05/03/2008	\$ / R On 17-March-08			Currency Future	7.7900	7.8517	7.7903	7.8517	32701.00
05/03/2008	\$ / R On 13-June-08			Currency Future	7.9600	8.0233	7.9594	8.0233	25698.00
05/03/2008	\$ / R On 15-September-08			Currency Future	8.1400	8.2040	8.1390	8.2040	13435.00
05/03/2008	£ / R On 17-March-08			Currency Future	15.4900	15.5915	15.4867	15.5915	2227.00
05/03/2008	£ / R On 13-June-08			Currency Future	15.7200	15.8209	15.7167	15.8209	1378.00
05/03/2008	£ / R On 15-September-08			Currency Future	15.9600	16.0636	15.9562	16.0636	682.00
05/03/2008	€ / R On 17-March-08			Currency Future	11.8600	11.9389	11.8623	11.9389	3975.00
05/03/2008	€ / R On 13-June-08			Currency Future	12.0700	12.1538	12.0743	12.1538	5057.00
05/03/2008	€ / R On 15-September-08			Currency Future	12.2900	12.3756	12.2942	12.3756	7169.00
05/03/2008	ALBI On 02-May-08			Index Future	257.6900	257.6870	257.6865	257.6870	594.00
05/03/2008	ALBI On 07-August-08			Index Future	265.3800	265.8370	265.3830	265.8370	0.00
05/03/2008	ALBI On 06-November-08			Index Future	272.9300	273.3980	272.9290	273.3980	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2008	CRD1 On 02-May-08			Index Future	111.3500	111.3460	111.3460	111.3460	0.00
05/03/2008	CRD1 On 07-August-08			Index Future	114.6600	114.6560	114.6560	114.6560	0.00
05/03/2008	CRD1 On 06-November-08			Index Future	117.8200	117.8210	117.8210	117.8210	8.00
05/03/2008	GOVI On 02-May-08			jGovi	259.7900	259.7890	259.7890	259.7890	19.00
05/03/2008	GOVI On 07-August-08			jGovi	267.2700	267.2675	267.2675	267.2675	142.00
05/03/2008	GOVI On 06-November-08			jGovi	274.7300	274.7260	274.7260	274.7260	60.00
05/03/2008	ILBI On 02-May-08			Index Future	308.4300	307.8320	308.4260	307.8320	0.00
05/03/2008	J153 On 31-August-10			jSwap	10.9100	10.9260	0.0729	0.0732	0.00
05/03/2008	J157 On 15-September-15			jSwap	10.1200	10.1180	0.0486	0.0486	0.00
05/03/2008	J186 On 21-December-26			jSwap	9.4500	9.4290	0.1711	0.1693	0.00
05/03/2008	J201 On 22-December-14			jSwap	10.1600	10.1710	0.1328	0.1330	0.00
05/03/2008	J203 On 15-September-17			jSwap	9.9900	9.9940	0.1612	0.1614	0.00
05/03/2008	J204 On 21-December-18			jSwap	9.9100	9.9130	0.1610	0.1612	0.00
05/03/2008	J207 On 15-January-20			jSwap	9.8400	9.8410	0.1282	0.1284	0.00
05/03/2008	JBAR On 21-December-05			jBar	11.3300	11.3250	11.3250	11.3250	0.00
05/03/2008	JFRA On 05-February-09			jFra	11.1300	11.1520	0.0270	0.0271	0.00
05/03/2008	JFRA On 02-May-08			jFra	11.4200	11.4200	0.0294	0.0294	0.00
05/03/2008	JFRA On 07-May-09			jFra	10.8300	10.8460	0.0263	0.0263	0.00
05/03/2008	JFRA On 07-August-08			jFra	11.4100	11.4090	0.0277	0.0277	0.00
05/03/2008	JFRA On 06-August-09			jFra	10.5300	10.5400	0.0256	0.0256	0.00
05/03/2008	JFRA On 06-November-08			jFra	11.3200	11.3180	0.0275	0.0274	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2008	JFRA On 05-November-09			jFra	10.1800	10.1980	0.0248	0.0248	0.00
05/03/2008	JN02 On 02-May-08			jNote	10.8800	10.8930	0.1937	0.1939	0.00
05/03/2008	JN02 On 07-August-08			jNote	10.6600	10.6800	0.1888	0.1890	0.00
05/03/2008	JN05 On 02-May-08			jNote	10.1100	10.1160	0.3902	0.3903	0.00
05/03/2008	JN05 On 07-August-08			jNote	9.9900	9.9930	0.3857	0.3858	0.00
05/03/2008	JN10 On 02-May-08			jNote	9.7400	9.7420	0.6118	0.6119	0.00
05/03/2008	JN10 On 07-August-08			jNote	9.6500	9.6580	0.6084	0.6086	0.00
05/03/2008	JROD On 31-March-08			jRod	10.7500	10.7580	0.0071	0.0071	0.00
05/03/2008	JROD On 30-April-08			jRod	10.9600	10.9690	0.0074	0.0075	0.00
05/03/2008	JROD On 30-May-08			jRod	11.2600	11.2740	0.0082	0.0082	0.00
05/03/2008	JROD On 30-June-08			jRod	11.1500	11.1580	0.0156	0.0157	0.00
05/03/2008	JROD On 31-July-08			jRod	11.3400	11.3450	0.0164	0.0164	0.00
05/03/2008	OTH1 On 02-May-08			Index Future	247.2300	247.2260	247.2260	247.2260	0.00
05/03/2008	OTH1 On 07-August-08			Index Future	254.5800	254.5750	254.5750	254.5750	0.00
05/03/2008	OTH1 On 06-November-08			Index Future	261.6000	261.6030	261.6030	261.6030	12.00
05/03/2008	R153 On 02-May-08			Bond Future	9.5200	9.5230	109.4700	109.4593	10082.00
05/03/2008	R153 On 07-August-08			Bond Future	9.3100	9.3180	112.5621	112.5525	1290.00
05/03/2008	R153 On 06-November-08			Bond Future	9.1600	9.1680	108.7910	108.7825	0.00
05/03/2008	R157 On 02-May-08			Bond Future	9.0700	9.0470	125.3400	125.4617	10794.00
05/03/2008	R157 On 07-August-08			Bond Future	8.9800	8.9610	128.8129	128.9317	2510.00
05/03/2008	R157 On 06-November-08			Bond Future	8.9200	8.8980	125.1911	125.3068	0.00
05/03/2008	R186 On 02-May-08			Bond Future	8.9300	8.9020	118.0438	118.3433	1050.00
05/03/2008	R186 On 07-August-08			Bond Future	8.8700	8.8350	116.1600	116.4601	220.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2008	R186 On 06-November-08			Bond Future	8.8100	8.7790	119.2500	119.5504	0.00
05/03/2008	R196 On 02-May-08			Bond Future	10.5700	10.5620	101.3999	101.4075	0.00
05/03/2008	R196 On 07-August-08			Bond Future	10.1500	10.1430	104.3970	104.4002	0.00
05/03/2008	R196 On 06-November-08			Bond Future	9.8600	9.8550	101.9973	101.9982	0.00
05/03/2008	R201 On 02-May-08			Bond Future	9.0600	9.0420	101.7525	101.8496	0.00
05/03/2008	R201 On 07-August-08			Bond Future	8.9400	8.9240	100.2983	100.3932	0.00
05/03/2008	R201 On 06-November-08			Bond Future	8.8400	8.8180	102.9938	103.0866	0.00
05/03/2008	R203 On 02-May-08			Bond Future	9.0300	9.0100	96.3422	96.4328	0.00
05/03/2008	R203 On 07-August-08			Bond Future	8.9300	8.9130	99.1872	99.2769	0.00
05/03/2008	R203 On 06-November-08			Bond Future	8.8500	8.8330	97.6644	97.7531	0.00
05/03/2008	R204 On 02-May-08			Bond Future	9.0300	9.0100	96.0571	96.1858	3779.00
05/03/2008	R204 On 07-August-08			Bond Future	8.9500	8.9280	94.8222	94.9308	0.00
05/03/2008	R204 On 06-November-08			Bond Future	8.8800	8.8580	97.3308	97.4575	0.00
05/03/2008	R206 On 02-May-08			Bond Future	9.1000	9.0780	95.3317	95.4153	0.00
05/03/2008	R206 On 07-August-08			Bond Future	8.9700	8.9510	94.3500	94.4313	0.00
05/03/2008	R206 On 06-November-08			Bond Future	8.8500	8.8340	96.8799	96.9588	610.00
05/03/2008	R207 On 02-May-08			Bond Future	9.0400	9.0170	89.4944	89.6247	0.00
05/03/2008	R207 On 07-August-08			Bond Future	8.9600	8.9420	88.4553	88.5850	0.00
05/03/2008	R207 On 06-November-08			Bond Future	8.9000	8.8760	90.8182	90.9473	0.00
05/03/2008	R209 On 02-May-08			Bond Future	8.7900	8.7490	74.3139	74.6777	6260.00
05/03/2008	R209 On 07-August-08			Bond Future	8.7400	8.6900	76.5055	76.8729	0.00
05/03/2008	R209 On 06-November-08			Bond Future	8.6900	8.6410	75.3973	75.7676	260.00
05/03/2008	TRT1 On 02-May-08			Index Future	256.5200	256.5240	256.5240	256.5240	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2008	TRT1 On 07-August-08			Index Future	264.1500	264.1490	264.1490	264.1490	0.00
05/03/2008	TRT1 On 06-November-08			Index Future	271.4400	271.4420	271.4420	271.4420	400.00
06/03/2008	\$ / R On 17-March-08			Currency Future	7.8900	7.7903	7.8880	7.7903	33196.00
06/03/2008	\$ / R On 13-June-08			Currency Future	8.2200	7.9594	8.2190	7.9594	26903.00
06/03/2008	\$ / R On 15-September-08			Currency Future	8.2400	8.1390	8.2415	8.1390	13491.00
06/03/2008	£ / R On 17-March-08			Currency Future	15.5400	15.4867	15.5424	15.4867	2227.00
06/03/2008	£ / R On 13-June-08			Currency Future	15.4400	15.7167	15.4364	15.7167	1708.00
06/03/2008	£ / R On 15-September-08			Currency Future	15.3300	15.9562	15.3289	15.9562	702.00
06/03/2008	€ / R On 17-March-08			Currency Future	11.9000	11.8623	11.9036	11.8623	3975.00
06/03/2008	€ / R On 13-June-08			Currency Future	11.8600	12.0743	11.8571	12.0743	5317.00
06/03/2008	€ / R On 15-September-08			Currency Future	11.8000	12.2942	11.8039	12.2942	7189.00
06/03/2008	ALBI On 02-May-08			Index Future	256.8800	257.6865	256.8765	257.6865	594.00
06/03/2008	ALBI On 07-August-08			Index Future	264.9100	265.3830	264.9110	265.3830	0.00
06/03/2008	ALBI On 06-November-08			Index Future	272.4500	272.9290	272.4460	272.9290	0.00
06/03/2008	CRD1 On 02-May-08			Index Future	111.1400	111.3460	111.1390	111.3460	0.00
06/03/2008	CRD1 On 07-August-08			Index Future	114.4400	114.6560	114.4430	114.6560	0.00
06/03/2008	CRD1 On 06-November-08			Index Future	117.6000	117.8210	117.6040	117.8210	8.00
06/03/2008	GOVI On 02-May-08			jGovi	259.0300	259.7890	259.0310	259.7890	19.00
06/03/2008	GOVI On 07-August-08			jGovi	266.4900	267.2675	266.4905	267.2675	142.00
06/03/2008	GOVI On 06-November-08			jGovi	273.9300	274.7260	273.9270	274.7260	60.00
06/03/2008	ILBI On 02-May-08			Index Future	308.4400	308.4260	308.4420	308.4260	0.00
06/03/2008	J153 On 31-August-10			jSwap	10.9300	10.9110	0.0734	0.0729	0.00
06/03/2008	J157 On 15-September-15			jSwap	10.1400	10.1170	0.0500	0.0486	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2008	J186 On 21-December-26			jSwap	9.4800	9.4490	0.1734	0.1711	0.00
06/03/2008	J201 On 22-December-14			jSwap	10.1900	10.1640	0.1339	0.1328	0.00
06/03/2008	J203 On 15-September-17			jSwap	10.0300	9.9900	0.1635	0.1612	0.00
06/03/2008	J204 On 21-December-18			jSwap	9.9500	9.9080	0.1636	0.1610	0.00
06/03/2008	J207 On 15-January-20			jSwap	9.8800	9.8380	0.1310	0.1282	0.00
06/03/2008	JBAR On 21-December-05			jBar	11.3300	11.3250	11.3250	11.3250	0.00
06/03/2008	JFRA On 05-February-09			jFra	11.1500	11.1320	0.0270	0.0270	0.00
06/03/2008	JFRA On 02-May-08			jFra	11.4300	11.4160	0.0295	0.0294	0.00
06/03/2008	JFRA On 07-May-09			jFra	10.8700	10.8280	0.0264	0.0263	0.00
06/03/2008	JFRA On 07-August-08			jFra	11.4100	11.4050	0.0277	0.0277	0.00
06/03/2008	JFRA On 06-August-09			jFra	10.5400	10.5270	0.0256	0.0256	0.00
06/03/2008	JFRA On 06-November-08			jFra	11.3300	11.3210	0.0275	0.0275	0.00
06/03/2008	JFRA On 05-November-09			jFra	10.2000	10.1780	0.0248	0.0248	0.00
06/03/2008	JN02 On 02-May-08			jNote	10.9000	10.8790	0.1940	0.1937	0.00
06/03/2008	JN02 On 07-August-08			jNote	10.6900	10.6620	0.1891	0.1888	0.00
06/03/2008	JN05 On 02-May-08			jNote	10.1200	10.1110	0.3906	0.3902	0.00
06/03/2008	JN05 On 07-August-08			jNote	10.0000	9.9870	0.3862	0.3857	0.00
06/03/2008	JN10 On 02-May-08			jNote	9.7800	9.7370	0.6136	0.6118	0.00
06/03/2008	JN10 On 07-August-08			jNote	9.7000	9.6530	0.6104	0.6084	0.00
06/03/2008	JROD On 31-March-08			jRod	10.7500	10.7530	0.0071	0.0071	0.00
06/03/2008	JROD On 30-April-08			jRod	10.9500	10.9600	0.0074	0.0074	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2008	JROD On 30-May-08			jRod	11.2500	11.2630	0.0082	0.0082	0.00
06/03/2008	JROD On 30-June-08			jRod	11.1500	11.1520	0.0156	0.0156	0.00
06/03/2008	JROD On 31-July-08			jRod	11.3300	11.3380	0.0163	0.0164	0.00
06/03/2008	OTH1 On 02-May-08			Index Future	246.1400	247.2260	246.1360	247.2260	0.00
06/03/2008	OTH1 On 07-August-08			Index Future	253.4500	254.5750	253.4520	254.5750	0.00
06/03/2008	OTH1 On 06-November-08			Index Future	260.4500	261.6030	260.4540	261.6030	12.00
06/03/2008	R153 On 02-May-08			Bond Future	9.5300	9.5180	109.4380	109.4700	10082.00
06/03/2008	R153 On 07-August-08			Bond Future	9.3300	9.3130	112.5334	112.5621	1290.00
06/03/2008	R153 On 06-November-08			Bond Future	9.1800	9.1630	108.7656	108.7910	0.00
06/03/2008	R157 On 02-May-08			Bond Future	9.0900	9.0670	125.2185	125.3400	10794.00
06/03/2008	R157 On 07-August-08			Bond Future	9.0000	8.9810	128.6944	128.8129	2510.00
06/03/2008	R157 On 06-November-08			Bond Future	8.9400	8.9180	125.0756	125.1911	0.00
06/03/2008	R186 On 02-May-08			Bond Future	8.9600	8.9320	117.7455	118.0438	1050.00
06/03/2008	R186 On 07-August-08			Bond Future	8.9000	8.8650	115.8610	116.1600	220.00
06/03/2008	R186 On 06-November-08			Bond Future	8.8400	8.8090	118.9508	119.2500	0.00
06/03/2008	R196 On 02-May-08			Bond Future	10.5800	10.5720	101.3922	101.3999	0.00
06/03/2008	R196 On 07-August-08			Bond Future	10.1600	10.1490	104.3902	104.3970	0.00
06/03/2008	R196 On 06-November-08			Bond Future	9.8700	9.8580	101.9929	101.9973	0.00
06/03/2008	R201 On 02-May-08			Bond Future	9.0700	9.0620	101.7040	101.7525	0.00
06/03/2008	R201 On 07-August-08			Bond Future	8.9500	8.9440	100.2508	100.2983	0.00
06/03/2008	R201 On 06-November-08			Bond Future	8.8500	8.8380	102.9475	102.9938	0.00
06/03/2008	R203 On 02-May-08			Bond Future	9.0700	9.0250	96.0713	96.3422	0.00
06/03/2008	R203 On 07-August-08			Bond Future	8.9700	8.9280	98.9190	99.1872	0.00
06/03/2008	R203 On 06-November-08			Bond Future	8.8900	8.8480	97.3992	97.6644	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2008	R204 On 02-May-08			Bond Future	9.0800	9.0300	95.7365	96.0571	3779.00
06/03/2008	R204 On 07-August-08			Bond Future	9.0000	8.9450	94.4846	94.8222	0.00
06/03/2008	R204 On 06-November-08			Bond Future	8.9300	8.8780	97.0149	97.3308	0.00
06/03/2008	R206 On 02-May-08			Bond Future	9.1100	9.0980	95.2899	95.3317	0.00
06/03/2008	R206 On 07-August-08			Bond Future	8.9800	8.9710	94.3094	94.3500	0.00
06/03/2008	R206 On 06-November-08			Bond Future	8.8600	8.8540	96.8405	96.8799	610.00
06/03/2008	R207 On 02-May-08			Bond Future	9.0900	9.0370	89.1699	89.4944	0.00
06/03/2008	R207 On 07-August-08			Bond Future	9.0100	8.9620	88.1322	88.4553	0.00
06/03/2008	R207 On 06-November-08			Bond Future	8.9500	8.8960	90.4965	90.8182	0.00
06/03/2008	R209 On 02-May-08			Bond Future	8.8100	8.7940	74.1933	74.3139	6260.00
06/03/2008	R209 On 07-August-08			Bond Future	8.7500	8.7350	76.3837	76.5055	0.00
06/03/2008	R209 On 06-November-08			Bond Future	8.7000	8.6860	75.2745	75.3973	260.00
06/03/2008	TRT1 On 02-May-08			Index Future	255.7600	256.5240	255.7620	256.5240	0.00
06/03/2008	TRT1 On 07-August-08			Index Future	263.3700	264.1490	263.3650	264.1490	0.00
06/03/2008	TRT1 On 06-November-08			Index Future	270.6400	271.4420	270.6400	271.4420	400.00
07/03/2008	\$ / R On 17-March-08			Currency Future	7.9900	7.8880	7.9924	7.8880	31624.00
07/03/2008	\$ / R On 13-June-08			Currency Future	8.1700	8.2190	8.1693	8.2190	27830.00
07/03/2008	\$ / R On 15-September-08			Currency Future	8.3600	8.2415	8.3561	8.2415	15563.00
07/03/2008	£ / R On 17-March-08			Currency Future	16.1100	15.5424	16.1131	15.5424	2227.00
07/03/2008	£ / R On 13-June-08			Currency Future	16.3500	15.4364	16.3527	15.4364	1948.00
07/03/2008	£ / R On 15-September-08			Currency Future	16.6000	15.3289	16.6049	15.3289	752.00
07/03/2008	€ / R On 17-March-08			Currency Future	12.2600	11.9036	12.2580	11.9036	3975.00
07/03/2008	€ / R On 13-June-08			Currency Future	12.4800	11.8571	12.4751	11.8571	6063.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2008	€ / R On 15-September-08			Currency Future	12.7000	11.8039	12.6997	11.8039	7169.00
07/03/2008	ALBI On 02-May-08			Index Future	255.2800	256.8765	255.2760	256.8765	594.00
07/03/2008	ALBI On 07-August-08			Index Future	263.3000	264.9110	263.2950	264.9110	0.00
07/03/2008	ALBI On 06-November-08			Index Future	270.7900	272.4460	270.7900	272.4460	0.00
07/03/2008	CRD1 On 02-May-08			Index Future	110.6700	111.1390	110.6700	111.1390	0.00
07/03/2008	CRD1 On 07-August-08			Index Future	112.9600	114.4430	112.9600	114.4430	0.00
07/03/2008	CRD1 On 06-November-08			Index Future	117.1100	117.6040	117.1090	117.6040	8.00
07/03/2008	GOVI On 02-May-08			jGovi	257.4800	259.0310	257.4825	259.0310	19.00
07/03/2008	GOVI On 07-August-08			jGovi	264.9000	266.4905	264.8990	266.4905	142.00
07/03/2008	GOVI On 06-November-08			jGovi	272.2900	273.9270	272.2910	273.9270	60.00
07/03/2008	ILBI On 02-May-08			Index Future	308.2800	308.4420	308.2780	308.4420	0.00
07/03/2008	J153 On 31-August-10			jSwap	10.9800	10.9300	0.0744	0.0734	0.00
07/03/2008	J157 On 15-September-15			jSwap	10.2200	10.1420	0.0541	0.0500	0.00
07/03/2008	J186 On 21-December-26			jSwap	9.6500	9.4800	0.1864	0.1734	0.00
07/03/2008	J201 On 22-December-14			jSwap	10.2900	10.1860	0.1384	0.1339	0.00
07/03/2008	J203 On 15-September-17			jSwap	10.1400	10.0270	0.1702	0.1635	0.00
07/03/2008	J204 On 21-December-18			jSwap	10.0700	9.9490	0.1708	0.1636	0.00
07/03/2008	J207 On 15-January-20			jSwap	10.0000	9.8790	0.1388	0.1310	0.00
07/03/2008	JBAR On 21-December-05			jBar	11.3300	11.3250	11.3250	11.3250	0.00
07/03/2008	JFRA On 05-February-09			jFra	11.1800	11.1470	0.0271	0.0270	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2008	JFRA On 02-May-08			jFra	11.4300	11.4280	0.0295	0.0295	0.00
07/03/2008	JFRA On 07-May-09			jFra	10.9100	10.8650	0.0265	0.0264	0.00
07/03/2008	JFRA On 07-August-08			jFra	11.4200	11.4110	0.0277	0.0277	0.00
07/03/2008	JFRA On 06-August-09			jFra	10.6000	10.5440	0.0257	0.0256	0.00
07/03/2008	JFRA On 06-November-08			jFra	11.3400	11.3270	0.0275	0.0275	0.00
07/03/2008	JFRA On 05-November-09			jFra	10.2600	10.1970	0.0250	0.0248	0.00
07/03/2008	JN02 On 02-May-08			jNote	10.9400	10.8980	0.1946	0.1940	0.00
07/03/2008	JN02 On 07-August-08			jNote	10.7400	10.6850	0.1900	0.1891	0.00
07/03/2008	JN05 On 02-May-08			jNote	10.2300	10.1230	0.3938	0.3906	0.00
07/03/2008	JN05 On 07-August-08			jNote	10.1100	10.0030	0.3896	0.3862	0.00
07/03/2008	JN10 On 02-May-08			jNote	9.9000	9.7780	0.6186	0.6136	0.00
07/03/2008	JN10 On 07-August-08			jNote	9.8300	9.6960	0.6154	0.6104	0.00
07/03/2008	JROD On 31-March-08			jRod	10.7400	10.7490	0.0076	0.0071	0.00
07/03/2008	JROD On 30-April-08			jRod	10.9300	10.9510	0.0079	0.0074	0.00
07/03/2008	JROD On 30-May-08			jRod	11.2300	11.2520	0.0086	0.0082	0.00
07/03/2008	JROD On 30-June-08			jRod	11.1300	11.1450	0.0161	0.0156	0.00
07/03/2008	JROD On 31-July-08			jRod	11.3200	11.3290	0.0168	0.0163	0.00
07/03/2008	OTH1 On 02-May-08			Index Future	244.2400	246.1360	244.2350	246.1360	0.00
07/03/2008	OTH1 On 07-August-08			Index Future	251.5000	253.4520	251.4960	253.4520	0.00
07/03/2008	OTH1 On 06-November-08			Index Future	258.4400	260.4540	258.4440	260.4540	12.00
07/03/2008	R153 On 02-May-08			Bond Future	9.7000	9.5330	109.0769	109.4380	10082.00
07/03/2008	R153 On 07-August-08			Bond Future	9.5900	9.3280	112.0326	112.5334	1290.00
07/03/2008	R153 On 06-November-08			Bond Future	9.4500	9.1780	108.3003	108.7656	0.00
07/03/2008	R157 On 02-May-08			Bond Future	9.2400	9.0870	124.2701	125.2185	10794.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2008	R157 On 07-August-08			Bond Future	9.1700	9.0010	127.6926	128.6944	2510.00
07/03/2008	R157 On 06-November-08			Bond Future	9.1000	8.9380	124.1676	125.0756	0.00
07/03/2008	R186 On 02-May-08			Bond Future	9.1300	8.9620	116.1164	117.7455	1050.00
07/03/2008	R186 On 07-August-08			Bond Future	9.0700	8.8950	114.1696	115.8610	220.00
07/03/2008	R186 On 06-November-08			Bond Future	9.0100	8.8390	117.2383	118.9508	0.00
07/03/2008	R196 On 02-May-08			Bond Future	10.6500	10.5820	101.3444	101.3922	0.00
07/03/2008	R196 On 07-August-08			Bond Future	10.2400	10.1620	104.3478	104.3902	0.00
07/03/2008	R196 On 06-November-08			Bond Future	9.9700	9.8730	101.9651	101.9929	0.00
07/03/2008	R201 On 02-May-08			Bond Future	9.2400	9.0720	100.9028	101.7040	0.00
07/03/2008	R201 On 07-August-08			Bond Future	9.1300	8.9540	99.4019	100.2508	0.00
07/03/2008	R201 On 06-November-08			Bond Future	9.0400	8.8480	102.0725	102.9475	0.00
07/03/2008	R203 On 02-May-08			Bond Future	9.2400	9.0700	95.0626	96.0713	0.00
07/03/2008	R203 On 07-August-08			Bond Future	9.1600	8.9730	97.8380	98.9190	0.00
07/03/2008	R203 On 06-November-08			Bond Future	9.0900	8.8930	96.2721	97.3992	0.00
07/03/2008	R204 On 02-May-08			Bond Future	9.2300	9.0800	94.7708	95.7365	3779.00
07/03/2008	R204 On 07-August-08			Bond Future	9.1600	8.9980	93.4690	94.4846	0.00
07/03/2008	R204 On 06-November-08			Bond Future	9.0900	8.9280	95.9824	97.0149	0.00
07/03/2008	R206 On 02-May-08			Bond Future	9.2700	9.1080	94.6331	95.2899	0.00
07/03/2008	R206 On 07-August-08			Bond Future	9.1500	8.9810	93.6108	94.3094	0.00
07/03/2008	R206 On 06-November-08			Bond Future	9.0500	8.8640	96.1264	96.8405	610.00
07/03/2008	R207 On 02-May-08			Bond Future	9.2400	9.0870	88.2123	89.1699	0.00
07/03/2008	R207 On 07-August-08			Bond Future	9.1700	9.0120	87.1276	88.1322	0.00
07/03/2008	R207 On 06-November-08			Bond Future	9.1100	8.9460	89.4650	90.4965	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2008	R209 On 02-May-08			Bond Future	8.9700	8.8090	72.8960	74.1933	6260.00
07/03/2008	R209 On 07-August-08			Bond Future	8.9200	8.7500	75.0263	76.3837	0.00
07/03/2008	R209 On 06-November-08			Bond Future	8.8800	8.7010	73.8746	75.2745	260.00
07/03/2008	TRT1 On 02-May-08			Index Future	254.2200	255.7620	254.2230	255.7620	0.00
07/03/2008	TRT1 On 07-August-08			Index Future	261.7800	263.3650	261.7800	263.3650	0.00
07/03/2008	TRT1 On 06-November-08			Index Future	269.0100	270.6400	269.0130	270.6400	400.00