



Derivatives Weekly Statistics Report

From 2008/06/30 To 2008/07/04

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2008	\$ / R On 16-March-09			Currency Future	8.2400	8.2917	8.2410	8.2917	2734.00
04/07/2008	\$ / R On 16-March-09			Currency Future	8.2400	8.2917	8.2410	8.2917	2734.00
04/07/2008	\$ / R On 16-March-09			Currency Future	8.2400	8.2917	8.2410	8.2917	2734.00
04/07/2008	\$ / R On 16-March-09			Currency Future	8.2400	8.2917	8.2410	8.2917	2734.00
04/07/2008	\$ / R On 16-March-09			Currency Future	8.2400	8.2917	8.2410	8.2917	2734.00
04/07/2008	\$ / R On 16-March-09			Currency Future	8.2400	8.2917	8.2410	8.2917	2734.00
04/07/2008	\$ / R On 16-March-09			Currency Future	8.2400	8.2917	8.2410	8.2917	2734.00
04/07/2008	\$ / R On 15-September-08			Currency Future	7.8600	7.9044	7.8573	7.9044	122174.00
04/07/2008	\$ / R On 15-September-08			Currency Future	7.8600	7.9044	7.8573	7.9044	122174.00
04/07/2008	\$ / R On 15-September-08			Currency Future	7.8600	7.9044	7.8573	7.9044	122174.00
04/07/2008	\$ / R On 15-September-08			Currency Future	7.8600	7.9044	7.8573	7.9044	122174.00
04/07/2008	\$ / R On 15-September-08			Currency Future	7.8600	7.9044	7.8573	7.9044	122174.00
04/07/2008	\$ / R On 15-September-08			Currency Future	7.8600	7.9044	7.8573	7.9044	122174.00
04/07/2008	\$ / R On 15-September-08			Currency Future	7.8600	7.9044	7.8573	7.9044	122174.00
04/07/2008	\$ / R On 12-December-08			Currency Future	8.0500	8.0969	8.0476	8.0969	44315.00
04/07/2008	\$ / R On 12-December-08			Currency Future	8.0500	8.0969	8.0476	8.0969	44315.00
04/07/2008	\$ / R On 12-December-08			Currency Future	8.0500	8.0969	8.0476	8.0969	44315.00
04/07/2008	\$ / R On 12-December-08			Currency Future	8.0500	8.0969	8.0476	8.0969	44315.00
04/07/2008	\$ / R On 12-December-08			Currency Future	8.0500	8.0969	8.0476	8.0969	44315.00
04/07/2008	\$ / R On 12-December-08			Currency Future	8.0500	8.0969	8.0476	8.0969	44315.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2008	\$ / R On 12-December-08			Currency Future	8.0500	8.0969	8.0476	8.0969	44315.00
04/07/2008	£ / R On 16-March-09			Currency Future	16.0400	16.1416	16.0380	16.1416	68.00
04/07/2008	£ / R On 16-March-09			Currency Future	16.0400	16.1416	16.0380	16.1416	68.00
04/07/2008	£ / R On 16-March-09			Currency Future	16.0400	16.1416	16.0380	16.1416	68.00
04/07/2008	£ / R On 16-March-09			Currency Future	16.0400	16.1416	16.0380	16.1416	68.00
04/07/2008	£ / R On 16-March-09			Currency Future	16.0400	16.1416	16.0380	16.1416	68.00
04/07/2008	£ / R On 16-March-09			Currency Future	16.0400	16.1416	16.0380	16.1416	68.00
04/07/2008	£ / R On 16-March-09			Currency Future	16.0400	16.1416	16.0380	16.1416	68.00
04/07/2008	£ / R On 15-September-08			Currency Future	15.4900	15.5916	15.4924	15.5916	2150.00
04/07/2008	£ / R On 15-September-08			Currency Future	15.4900	15.5916	15.4924	15.5916	2150.00
04/07/2008	£ / R On 15-September-08			Currency Future	15.4900	15.5916	15.4924	15.5916	2150.00
04/07/2008	£ / R On 15-September-08			Currency Future	15.4900	15.5916	15.4924	15.5916	2150.00
04/07/2008	£ / R On 15-September-08			Currency Future	15.4900	15.5916	15.4924	15.5916	2150.00
04/07/2008	£ / R On 15-September-08			Currency Future	15.4900	15.5916	15.4924	15.5916	2150.00
04/07/2008	£ / R On 15-September-08			Currency Future	15.4900	15.5916	15.4924	15.5916	2150.00
04/07/2008	£ / R On 15-September-08			Currency Future	15.4900	15.5916	15.4924	15.5916	2150.00
04/07/2008	£ / R On 12-December-08			Currency Future	15.7600	15.8648	15.7627	15.8648	1909.00
04/07/2008	£ / R On 12-December-08			Currency Future	15.7600	15.8648	15.7627	15.8648	1909.00
04/07/2008	£ / R On 12-December-08			Currency Future	15.7600	15.8648	15.7627	15.8648	1909.00
04/07/2008	£ / R On 12-December-08			Currency Future	15.7600	15.8648	15.7627	15.8648	1909.00
04/07/2008	£ / R On 12-December-08			Currency Future	15.7600	15.8648	15.7627	15.8648	1909.00
04/07/2008	£ / R On 12-December-08			Currency Future	15.7600	15.8648	15.7627	15.8648	1909.00
04/07/2008	£ / R On 12-December-08			Currency Future	15.7600	15.8648	15.7627	15.8648	1909.00
04/07/2008	€ / R On 16-March-09			Currency Future	12.7700	12.8682	12.7719	12.8682	232.00
04/07/2008	€ / R On 16-March-09			Currency Future	12.7700	12.8682	12.7719	12.8682	232.00
04/07/2008	€ / R On 16-March-09			Currency Future	12.7700	12.8682	12.7719	12.8682	232.00
04/07/2008	€ / R On 16-March-09			Currency Future	12.7700	12.8682	12.7719	12.8682	232.00
04/07/2008	€ / R On 16-March-09			Currency Future	12.7700	12.8682	12.7719	12.8682	232.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2008	€ / R On 16-March-09			Currency Future	12.7700	12.8682	12.7719	12.8682	232.00
04/07/2008	€ / R On 16-March-09			Currency Future	12.7700	12.8682	12.7719	12.8682	232.00
04/07/2008	€ / R On 15-September-08			Currency Future	12.2900	12.3770	12.2867	12.3770	15482.00
04/07/2008	€ / R On 15-September-08			Currency Future	12.2900	12.3770	12.2867	12.3770	15482.00
04/07/2008	€ / R On 15-September-08			Currency Future	12.2900	12.3770	12.2867	12.3770	15482.00
04/07/2008	€ / R On 15-September-08			Currency Future	12.2900	12.3770	12.2867	12.3770	15482.00
04/07/2008	€ / R On 15-September-08			Currency Future	12.2900	12.3770	12.2867	12.3770	15482.00
04/07/2008	€ / R On 15-September-08			Currency Future	12.2900	12.3770	12.2867	12.3770	15482.00
04/07/2008	€ / R On 15-September-08			Currency Future	12.2900	12.3770	12.2867	12.3770	15482.00
04/07/2008	€ / R On 12-December-08			Currency Future	12.5300	12.6203	12.5270	12.6203	8945.00
04/07/2008	€ / R On 12-December-08			Currency Future	12.5300	12.6203	12.5270	12.6203	8945.00
04/07/2008	€ / R On 12-December-08			Currency Future	12.5300	12.6203	12.5270	12.6203	8945.00
04/07/2008	€ / R On 12-December-08			Currency Future	12.5300	12.6203	12.5270	12.6203	8945.00
04/07/2008	€ / R On 12-December-08			Currency Future	12.5300	12.6203	12.5270	12.6203	8945.00
04/07/2008	€ / R On 12-December-08			Currency Future	12.5300	12.6203	12.5270	12.6203	8945.00
04/07/2008	€ / R On 12-December-08			Currency Future	12.5300	12.6203	12.5270	12.6203	8945.00
04/07/2008	ALBI On 05-February-09			Index Future	260.8000	258.9990	260.8030	258.9990	0.00
04/07/2008	ALBI On 05-February-09			Index Future	260.8000	258.9990	260.8030	258.9990	0.00
04/07/2008	ALBI On 05-February-09			Index Future	260.8000	258.9990	260.8030	258.9990	0.00
04/07/2008	ALBI On 05-February-09			Index Future	260.8000	258.9990	260.8030	258.9990	0.00
04/07/2008	ALBI On 05-February-09			Index Future	260.8000	258.9990	260.8030	258.9990	0.00
04/07/2008	ALBI On 05-February-09			Index Future	260.8000	258.9990	260.8030	258.9990	0.00
04/07/2008	ALBI On 05-February-09			Index Future	260.8000	258.9990	260.8030	258.9990	0.00
04/07/2008	ALBI On 07-August-08			Index Future	246.4200	244.9115	246.4160	244.9115	0.00
04/07/2008	ALBI On 07-August-08			Index Future	246.4200	244.9115	246.4160	244.9115	0.00
04/07/2008	ALBI On 07-August-08			Index Future	246.4200	244.9115	246.4160	244.9115	0.00
04/07/2008	ALBI On 07-August-08			Index Future	246.4200	244.9115	246.4160	244.9115	0.00
04/07/2008	ALBI On 07-August-08			Index Future	246.4200	244.9115	246.4160	244.9115	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
04/07/2008	ALBI On 07-August-08			Index Future	246.4200	244.9115	246.4160	244.9115	0.00
04/07/2008	ALBI On 07-August-08			Index Future	246.4200	244.9115	246.4160	244.9115	0.00
04/07/2008	ALBI On 06-November-08			Index Future	253.9000	252.3460	253.8965	252.3460	594.00
04/07/2008	ALBI On 06-November-08			Index Future	253.9000	252.3460	253.8965	252.3460	594.00
04/07/2008	ALBI On 06-November-08			Index Future	253.9000	252.3460	253.8965	252.3460	594.00
04/07/2008	ALBI On 06-November-08			Index Future	253.9000	252.3460	253.8965	252.3460	594.00
04/07/2008	ALBI On 06-November-08			Index Future	253.9000	252.3460	253.8965	252.3460	594.00
04/07/2008	ALBI On 06-November-08			Index Future	253.9000	252.3460	253.8965	252.3460	594.00
04/07/2008	ALBI On 06-November-08			Index Future	253.9000	252.3460	253.8965	252.3460	594.00
04/07/2008	CRD1 On 05-February-09			Index Future	114.6700	114.1820	114.6730	114.1820	0.00
04/07/2008	CRD1 On 05-February-09			Index Future	114.6700	114.1820	114.6730	114.1820	0.00
04/07/2008	CRD1 On 05-February-09			Index Future	114.6700	114.1820	114.6730	114.1820	0.00
04/07/2008	CRD1 On 05-February-09			Index Future	114.6700	114.1820	114.6730	114.1820	0.00
04/07/2008	CRD1 On 05-February-09			Index Future	114.6700	114.1820	114.6730	114.1820	0.00
04/07/2008	CRD1 On 05-February-09			Index Future	114.6700	114.1820	114.6730	114.1820	0.00
04/07/2008	CRD1 On 05-February-09			Index Future	114.6700	114.1820	114.6730	114.1820	0.00
04/07/2008	CRD1 On 07-August-08			Index Future	107.7100	107.2590	107.7110	107.2590	0.00
04/07/2008	CRD1 On 07-August-08			Index Future	107.7100	107.2590	107.7110	107.2590	0.00
04/07/2008	CRD1 On 07-August-08			Index Future	107.7100	107.2590	107.7110	107.2590	0.00
04/07/2008	CRD1 On 07-August-08			Index Future	107.7100	107.2590	107.7110	107.2590	0.00
04/07/2008	CRD1 On 07-August-08			Index Future	107.7100	107.2590	107.7110	107.2590	0.00
04/07/2008	CRD1 On 07-August-08			Index Future	107.7100	107.2590	107.7110	107.2590	0.00
04/07/2008	CRD1 On 06-November-08			Index Future	110.9900	110.5150	110.9910	110.5150	8.00
04/07/2008	CRD1 On 06-November-08			Index Future	110.9900	110.5150	110.9910	110.5150	8.00
04/07/2008	CRD1 On 06-November-08			Index Future	110.9900	110.5150	110.9910	110.5150	8.00
04/07/2008	CRD1 On 06-November-08			Index Future	110.9900	110.5150	110.9910	110.5150	8.00
04/07/2008	CRD1 On 06-November-08			Index Future	110.9900	110.5150	110.9910	110.5150	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
04/07/2008	CRD1 On 06-November-08			Index Future	110.9900	110.5150	110.9910	110.5150	8.00
04/07/2008	CRD1 On 06-November-08			Index Future	110.9900	110.5150	110.9910	110.5150	8.00
04/07/2008	GOVI On 05-February-09			jGovi	265.2100	263.6670	265.2105	263.6670	0.00
04/07/2008	GOVI On 05-February-09			jGovi	265.2100	263.6670	265.2105	263.6670	0.00
04/07/2008	GOVI On 05-February-09			jGovi	265.2100	263.6670	265.2105	263.6670	0.00
04/07/2008	GOVI On 05-February-09			jGovi	265.2100	263.6670	265.2105	263.6670	0.00
04/07/2008	GOVI On 05-February-09			jGovi	265.2100	263.6670	265.2105	263.6670	0.00
04/07/2008	GOVI On 05-February-09			jGovi	265.2100	263.6670	265.2105	263.6670	0.00
04/07/2008	GOVI On 05-February-09			jGovi	265.2100	263.6670	265.2105	263.6670	0.00
04/07/2008	GOVI On 07-August-08			jGovi	249.1100	247.6800	249.1085	247.6800	293.00
04/07/2008	GOVI On 07-August-08			jGovi	249.1100	247.6800	249.1085	247.6800	293.00
04/07/2008	GOVI On 07-August-08			jGovi	249.1100	247.6800	249.1085	247.6800	293.00
04/07/2008	GOVI On 07-August-08			jGovi	249.1100	247.6800	249.1085	247.6800	293.00
04/07/2008	GOVI On 07-August-08			jGovi	249.1100	247.6800	249.1085	247.6800	293.00
04/07/2008	GOVI On 07-August-08			jGovi	249.1100	247.6800	249.1085	247.6800	293.00
04/07/2008	GOVI On 07-August-08			jGovi	249.1100	247.6800	249.1085	247.6800	293.00
04/07/2008	GOVI On 06-November-08			jGovi	256.6900	255.1990	256.6945	255.1990	60.00
04/07/2008	GOVI On 06-November-08			jGovi	256.6900	255.1990	256.6945	255.1990	60.00
04/07/2008	GOVI On 06-November-08			jGovi	256.6900	255.1990	256.6945	255.1990	60.00
04/07/2008	GOVI On 06-November-08			jGovi	256.6900	255.1990	256.6945	255.1990	60.00
04/07/2008	GOVI On 06-November-08			jGovi	256.6900	255.1990	256.6945	255.1990	60.00
04/07/2008	GOVI On 06-November-08			jGovi	256.6900	255.1990	256.6945	255.1990	60.00
04/07/2008	GOVI On 06-November-08			jGovi	256.6900	255.1990	256.6945	255.1990	60.00
04/07/2008	ILBI On 05-February-09			Index Future	354.1800	329.2075	354.1790	329.2075	0.00
04/07/2008	ILBI On 05-February-09			Index Future	354.1800	329.2075	354.1790	329.2075	0.00
04/07/2008	ILBI On 05-February-09			Index Future	354.1800	329.2075	354.1790	329.2075	0.00
04/07/2008	ILBI On 05-February-09			Index Future	354.1800	329.2075	354.1790	329.2075	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
04/07/2008	ILBI On 05-February-09			Index Future	354.1800	329.2075	354.1790	329.2075	0.00
04/07/2008	ILBI On 05-February-09			Index Future	354.1800	329.2075	354.1790	329.2075	0.00
04/07/2008	ILBI On 05-February-09			Index Future	354.1800	329.2075	354.1790	329.2075	0.00
04/07/2008	ILBI On 07-August-08			Index Future	334.5400	311.6814	334.5360	311.6814	1.00
04/07/2008	ILBI On 07-August-08			Index Future	334.5400	311.6814	334.5360	311.6814	1.00
04/07/2008	ILBI On 07-August-08			Index Future	334.5400	311.6814	334.5360	311.6814	1.00
04/07/2008	ILBI On 07-August-08			Index Future	334.5400	311.6814	334.5360	311.6814	1.00
04/07/2008	ILBI On 07-August-08			Index Future	334.5400	311.6814	334.5360	311.6814	1.00
04/07/2008	ILBI On 07-August-08			Index Future	334.5400	311.6814	334.5360	311.6814	1.00
04/07/2008	ILBI On 07-August-08			Index Future	334.5400	311.6814	334.5360	311.6814	1.00
04/07/2008	ILBI On 06-November-08			Index Future	343.2600	321.1963	343.2580	321.1963	0.00
04/07/2008	ILBI On 06-November-08			Index Future	343.2600	321.1963	343.2580	321.1963	0.00
04/07/2008	ILBI On 06-November-08			Index Future	343.2600	321.1963	343.2580	321.1963	0.00
04/07/2008	ILBI On 06-November-08			Index Future	343.2600	321.1963	343.2580	321.1963	0.00
04/07/2008	ILBI On 06-November-08			Index Future	343.2600	321.1963	343.2580	321.1963	0.00
04/07/2008	ILBI On 06-November-08			Index Future	343.2600	321.1963	343.2580	321.1963	0.00
04/07/2008	J153 On 31-August-10			jSwap	12.5000	12.4960	0.1090	0.1089	0.00
04/07/2008	J153 On 31-August-10			jSwap	12.5000	12.4960	0.1090	0.1089	0.00
04/07/2008	J153 On 31-August-10			jSwap	12.5000	12.4960	0.1090	0.1089	0.00
04/07/2008	J153 On 31-August-10			jSwap	12.5000	12.4960	0.1090	0.1089	0.00
04/07/2008	J153 On 31-August-10			jSwap	12.5000	12.4960	0.1090	0.1089	0.00
04/07/2008	J153 On 31-August-10			jSwap	12.5000	12.4960	0.1090	0.1089	0.00
04/07/2008	J153 On 31-August-10			jSwap	12.5000	12.4960	0.1090	0.1089	0.00
04/07/2008	J157 On 15-September-15			jSwap	11.6900	11.6930	0.1229	0.1228	0.00
04/07/2008	J157 On 15-September-15			jSwap	11.6900	11.6930	0.1229	0.1228	0.00
04/07/2008	J157 On 15-September-15			jSwap	11.6900	11.6930	0.1229	0.1228	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
04/07/2008	J157 On 15-September-15			jSwap	11.6900	11.6930	0.1229	0.1228	0.00
04/07/2008	J157 On 15-September-15			jSwap	11.6900	11.6930	0.1229	0.1228	0.00
04/07/2008	J157 On 15-September-15			jSwap	11.6900	11.6930	0.1229	0.1228	0.00
04/07/2008	J157 On 15-September-15			jSwap	11.6900	11.6930	0.1229	0.1228	0.00
04/07/2008	J186 On 21-December-26			jSwap	10.8700	10.8720	0.2618	0.2616	0.00
04/07/2008	J186 On 21-December-26			jSwap	10.8700	10.8720	0.2618	0.2616	0.00
04/07/2008	J186 On 21-December-26			jSwap	10.8700	10.8720	0.2618	0.2616	0.00
04/07/2008	J186 On 21-December-26			jSwap	10.8700	10.8720	0.2618	0.2616	0.00
04/07/2008	J186 On 21-December-26			jSwap	10.8700	10.8720	0.2618	0.2616	0.00
04/07/2008	J186 On 21-December-26			jSwap	10.8700	10.8720	0.2618	0.2616	0.00
04/07/2008	J186 On 21-December-26			jSwap	10.8700	10.8720	0.2618	0.2616	0.00
04/07/2008	J201 On 22-December-14			jSwap	11.7900	11.7840	0.1899	0.1897	0.00
04/07/2008	J201 On 22-December-14			jSwap	11.7900	11.7840	0.1899	0.1897	0.00
04/07/2008	J201 On 22-December-14			jSwap	11.7900	11.7840	0.1899	0.1897	0.00
04/07/2008	J201 On 22-December-14			jSwap	11.7900	11.7840	0.1899	0.1897	0.00
04/07/2008	J201 On 22-December-14			jSwap	11.7900	11.7840	0.1899	0.1897	0.00
04/07/2008	J201 On 22-December-14			jSwap	11.7900	11.7840	0.1899	0.1897	0.00
04/07/2008	J201 On 22-December-14			jSwap	11.7900	11.7840	0.1899	0.1897	0.00
04/07/2008	J203 On 15-September-17			jSwap	11.5300	11.5330	0.2346	0.2345	0.00
04/07/2008	J203 On 15-September-17			jSwap	11.5300	11.5330	0.2346	0.2345	0.00
04/07/2008	J203 On 15-September-17			jSwap	11.5300	11.5330	0.2346	0.2345	0.00
04/07/2008	J203 On 15-September-17			jSwap	11.5300	11.5330	0.2346	0.2345	0.00
04/07/2008	J203 On 15-September-17			jSwap	11.5300	11.5330	0.2346	0.2345	0.00
04/07/2008	J203 On 15-September-17			jSwap	11.5300	11.5330	0.2346	0.2345	0.00
04/07/2008	J203 On 15-September-17			jSwap	11.5300	11.5330	0.2346	0.2345	0.00
04/07/2008	J204 On 21-December-18			jSwap	11.4400	11.4400	0.2353	0.2352	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
04/07/2008	J204 On 21-December-18			jSwap	11.4400	11.4400	0.2353	0.2352	0.00
04/07/2008	J204 On 21-December-18			jSwap	11.4400	11.4400	0.2353	0.2352	0.00
04/07/2008	J204 On 21-December-18			jSwap	11.4400	11.4400	0.2353	0.2352	0.00
04/07/2008	J204 On 21-December-18			jSwap	11.4400	11.4400	0.2353	0.2352	0.00
04/07/2008	J204 On 21-December-18			jSwap	11.4400	11.4400	0.2353	0.2352	0.00
04/07/2008	J204 On 21-December-18			jSwap	11.4400	11.4400	0.2353	0.2352	0.00
04/07/2008	J207 On 15-January-20			jSwap	11.3700	11.3700	0.2268	0.2267	0.00
04/07/2008	J207 On 15-January-20			jSwap	11.3700	11.3700	0.2268	0.2267	0.00
04/07/2008	J207 On 15-January-20			jSwap	11.3700	11.3700	0.2268	0.2267	0.00
04/07/2008	J207 On 15-January-20			jSwap	11.3700	11.3700	0.2268	0.2267	0.00
04/07/2008	J207 On 15-January-20			jSwap	11.3700	11.3700	0.2268	0.2267	0.00
04/07/2008	J207 On 15-January-20			jSwap	11.3700	11.3700	0.2268	0.2267	0.00
04/07/2008	J207 On 15-January-20			jSwap	11.3700	11.3700	0.2268	0.2267	0.00
04/07/2008	J207 On 15-January-20			jSwap	11.3700	11.3700	0.2268	0.2267	0.00
04/07/2008	JBAR On 21-December-05			jBar	12.4300	12.4250	12.4250	12.4250	0.00
04/07/2008	JBAR On 21-December-05			jBar	12.4300	12.4250	12.4250	12.4250	0.00
04/07/2008	JBAR On 21-December-05			jBar	12.4300	12.4250	12.4250	12.4250	0.00
04/07/2008	JBAR On 21-December-05			jBar	12.4300	12.4250	12.4250	12.4250	0.00
04/07/2008	JBAR On 21-December-05			jBar	12.4300	12.4250	12.4250	12.4250	0.00
04/07/2008	JBAR On 21-December-05			jBar	12.4300	12.4250	12.4250	12.4250	0.00
04/07/2008	JBAR On 21-December-05			jBar	12.4300	12.4250	12.4250	12.4250	0.00
04/07/2008	JFRA On 05-February-09			jFra	12.7300	12.7310	0.0308	0.0308	0.00
04/07/2008	JFRA On 05-February-09			jFra	12.7300	12.7310	0.0308	0.0308	0.00
04/07/2008	JFRA On 05-February-09			jFra	12.7300	12.7310	0.0308	0.0308	0.00
04/07/2008	JFRA On 05-February-09			jFra	12.7300	12.7310	0.0308	0.0308	0.00
04/07/2008	JFRA On 05-February-09			jFra	12.7300	12.7310	0.0308	0.0308	0.00
04/07/2008	JFRA On 05-February-09			jFra	12.7300	12.7310	0.0308	0.0308	0.00
04/07/2008	JFRA On 05-February-09			jFra	12.7300	12.7310	0.0308	0.0308	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
04/07/2008	JFRA On 07-May-09			JFra	12.6100	12.6080	0.0305	0.0305	0.00
04/07/2008	JFRA On 07-May-09			JFra	12.6100	12.6080	0.0305	0.0305	0.00
04/07/2008	JFRA On 07-May-09			JFra	12.6100	12.6080	0.0305	0.0305	0.00
04/07/2008	JFRA On 07-May-09			JFra	12.6100	12.6080	0.0305	0.0305	0.00
04/07/2008	JFRA On 07-May-09			JFra	12.6100	12.6080	0.0305	0.0305	0.00
04/07/2008	JFRA On 07-May-09			JFra	12.6100	12.6080	0.0305	0.0305	0.00
04/07/2008	JFRA On 07-May-09			JFra	12.6100	12.6080	0.0305	0.0305	0.00
04/07/2008	JFRA On 07-August-08			JFra	12.4700	12.4730	0.0302	0.0302	0.00
04/07/2008	JFRA On 07-August-08			JFra	12.4700	12.4730	0.0302	0.0302	0.00
04/07/2008	JFRA On 07-August-08			JFra	12.4700	12.4730	0.0302	0.0302	0.00
04/07/2008	JFRA On 07-August-08			JFra	12.4700	12.4730	0.0302	0.0302	0.00
04/07/2008	JFRA On 07-August-08			JFra	12.4700	12.4730	0.0302	0.0302	0.00
04/07/2008	JFRA On 07-August-08			JFra	12.4700	12.4730	0.0302	0.0302	0.00
04/07/2008	JFRA On 07-August-08			JFra	12.4700	12.4730	0.0302	0.0302	0.00
04/07/2008	JFRA On 06-August-09			JFra	12.4700	12.4710	0.0302	0.0302	0.00
04/07/2008	JFRA On 06-August-09			JFra	12.4700	12.4710	0.0302	0.0302	0.00
04/07/2008	JFRA On 06-August-09			JFra	12.4700	12.4710	0.0302	0.0302	0.00
04/07/2008	JFRA On 06-August-09			JFra	12.4700	12.4710	0.0302	0.0302	0.00
04/07/2008	JFRA On 06-August-09			JFra	12.4700	12.4710	0.0302	0.0302	0.00
04/07/2008	JFRA On 06-August-09			JFra	12.4700	12.4710	0.0302	0.0302	0.00
04/07/2008	JFRA On 06-August-09			JFra	12.4700	12.4710	0.0302	0.0302	0.00
04/07/2008	JFRA On 06-November-08			JFra	12.7400	12.7460	0.0308	0.0308	0.00
04/07/2008	JFRA On 06-November-08			JFra	12.7400	12.7460	0.0308	0.0308	0.00
04/07/2008	JFRA On 06-November-08			JFra	12.7400	12.7460	0.0308	0.0308	0.00
04/07/2008	JFRA On 06-November-08			JFra	12.7400	12.7460	0.0308	0.0308	0.00
04/07/2008	JFRA On 06-November-08			JFra	12.7400	12.7460	0.0308	0.0308	0.00
04/07/2008	JFRA On 06-November-08			JFra	12.7400	12.7460	0.0308	0.0308	0.00
04/07/2008	JFRA On 06-November-08			JFra	12.7400	12.7460	0.0308	0.0308	0.00
04/07/2008	JFRA On 05-November-09			JFra	12.3000	12.3010	0.0298	0.0298	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
04/07/2008	JFRA On 05-November-09			jFra	12.3000	12.3010	0.0298	0.0298	0.00
04/07/2008	JFRA On 05-November-09			jFra	12.3000	12.3010	0.0298	0.0298	0.00
04/07/2008	JFRA On 05-November-09			jFra	12.3000	12.3010	0.0298	0.0298	0.00
04/07/2008	JFRA On 05-November-09			jFra	12.3000	12.3010	0.0298	0.0298	0.00
04/07/2008	JFRA On 05-November-09			jFra	12.3000	12.3010	0.0298	0.0298	0.00
04/07/2008	JFRA On 05-November-09			jFra	12.3000	12.3010	0.0298	0.0298	0.00
04/07/2008	JFRA On 06-November-08			jFra	12.7400	0.0000	0.0308	0.0000	0.00
04/07/2008	JFRA On 06-November-08			jFra	12.7400	0.0000	0.0308	0.0000	0.00
04/07/2008	JFRA On 06-November-08			jFra	12.7400	0.0000	0.0308	0.0000	0.00
04/07/2008	JFRA On 06-November-08			jFra	12.7400	0.0000	0.0308	0.0000	0.00
04/07/2008	JFRA On 06-November-08			jFra	12.7400	0.0000	0.0308	0.0000	0.00
04/07/2008	JFRA On 06-November-08			jFra	12.7400	0.0000	0.0308	0.0000	0.00
04/07/2008	JFRA On 06-November-08			jFra	12.7400	0.0000	0.0308	0.0000	0.00
04/07/2008	JFRA On 06-November-08			jFra	12.7400	0.0000	0.0308	0.0000	0.00
04/07/2008	JFRA On 05-February-09			jFra	12.7300	0.0000	0.0308	0.0000	0.00
04/07/2008	JFRA On 05-February-09			jFra	12.7300	0.0000	0.0308	0.0000	0.00
04/07/2008	JFRA On 05-February-09			jFra	12.7300	0.0000	0.0308	0.0000	0.00
04/07/2008	JFRA On 05-February-09			jFra	12.7300	0.0000	0.0308	0.0000	0.00
04/07/2008	JFRA On 05-February-09			jFra	12.7300	0.0000	0.0308	0.0000	0.00
04/07/2008	JFRA On 05-February-09			jFra	12.7300	0.0000	0.0308	0.0000	0.00
04/07/2008	JFRA On 05-February-09			jFra	12.7300	0.0000	0.0308	0.0000	0.00
04/07/2008	JFRA On 07-May-09			jFra	12.6100	0.0000	0.0305	0.0000	0.00
04/07/2008	JFRA On 07-May-09			jFra	12.6100	0.0000	0.0305	0.0000	0.00
04/07/2008	JFRA On 07-May-09			jFra	12.6100	0.0000	0.0305	0.0000	0.00
04/07/2008	JFRA On 07-May-09			jFra	12.6100	0.0000	0.0305	0.0000	0.00
04/07/2008	JFRA On 07-May-09			jFra	12.6100	0.0000	0.0305	0.0000	0.00
04/07/2008	JFRA On 07-May-09			jFra	12.6100	0.0000	0.0305	0.0000	0.00
04/07/2008	JFRA On 07-May-09			jFra	12.6100	0.0000	0.0305	0.0000	0.00
04/07/2008	JN02 On 05-February-09			jNote	12.2100	12.2080	0.2129	0.2129	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
04/07/2008	JN02 On 05-February-09			jNote	12.2100	12.2080	0.2129	0.2129	0.00
04/07/2008	JN02 On 05-February-09			jNote	12.2100	12.2080	0.2129	0.2129	0.00
04/07/2008	JN02 On 05-February-09			jNote	12.2100	12.2080	0.2129	0.2129	0.00
04/07/2008	JN02 On 05-February-09			jNote	12.2100	12.2080	0.2129	0.2129	0.00
04/07/2008	JN02 On 05-February-09			jNote	12.2100	12.2080	0.2129	0.2129	0.00
04/07/2008	JN02 On 05-February-09			jNote	12.2100	12.2080	0.2129	0.2129	0.00
04/07/2008	JN02 On 07-August-08			jNote	12.4300	12.4340	0.2164	0.2164	0.00
04/07/2008	JN02 On 07-August-08			jNote	12.4300	12.4340	0.2164	0.2164	0.00
04/07/2008	JN02 On 07-August-08			jNote	12.4300	12.4340	0.2164	0.2164	0.00
04/07/2008	JN02 On 07-August-08			jNote	12.4300	12.4340	0.2164	0.2164	0.00
04/07/2008	JN02 On 07-August-08			jNote	12.4300	12.4340	0.2164	0.2164	0.00
04/07/2008	JN02 On 07-August-08			jNote	12.4300	12.4340	0.2164	0.2164	0.00
04/07/2008	JN02 On 07-August-08			jNote	12.4300	12.4340	0.2164	0.2164	0.00
04/07/2008	JN02 On 06-November-08			jNote	12.3500	12.3510	0.2151	0.2151	0.00
04/07/2008	JN02 On 06-November-08			jNote	12.3500	12.3510	0.2151	0.2151	0.00
04/07/2008	JN02 On 06-November-08			jNote	12.3500	12.3510	0.2151	0.2151	0.00
04/07/2008	JN02 On 06-November-08			jNote	12.3500	12.3510	0.2151	0.2151	0.00
04/07/2008	JN02 On 06-November-08			jNote	12.3500	12.3510	0.2151	0.2151	0.00
04/07/2008	JN02 On 06-November-08			jNote	12.3500	12.3510	0.2151	0.2151	0.00
04/07/2008	JN02 On 06-November-08			jNote	12.3500	12.3510	0.2151	0.2151	0.00
04/07/2008	JN05 On 05-February-09			jNote	11.5900	11.5920	0.4328	0.4328	0.00
04/07/2008	JN05 On 05-February-09			jNote	11.5900	11.5920	0.4328	0.4328	0.00
04/07/2008	JN05 On 05-February-09			jNote	11.5900	11.5920	0.4328	0.4328	0.00
04/07/2008	JN05 On 05-February-09			jNote	11.5900	11.5920	0.4328	0.4328	0.00
04/07/2008	JN05 On 05-February-09			jNote	11.5900	11.5920	0.4328	0.4328	0.00
04/07/2008	JN05 On 05-February-09			jNote	11.5900	11.5920	0.4328	0.4328	0.00
04/07/2008	JN05 On 05-February-09			jNote	11.5900	11.5920	0.4328	0.4328	0.00
04/07/2008	JN05 On 07-August-08			jNote	11.7800	11.7810	0.4366	0.4366	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
04/07/2008	JN05 On 07-August-08			jNote	11.7800	11.7810	0.4366	0.4366	0.00
04/07/2008	JN05 On 07-August-08			jNote	11.7800	11.7810	0.4366	0.4366	0.00
04/07/2008	JN05 On 07-August-08			jNote	11.7800	11.7810	0.4366	0.4366	0.00
04/07/2008	JN05 On 07-August-08			jNote	11.7800	11.7810	0.4366	0.4366	0.00
04/07/2008	JN05 On 07-August-08			jNote	11.7800	11.7810	0.4366	0.4366	0.00
04/07/2008	JN05 On 07-August-08			jNote	11.7800	11.7810	0.4366	0.4366	0.00
04/07/2008	JN05 On 07-November-08			jNote	11.1000	11.2390	0.3996	0.4035	0.00
04/07/2008	JN05 On 07-November-08			jNote	11.1000	11.2390	0.3996	0.4035	0.00
04/07/2008	JN05 On 07-November-08			jNote	11.1000	11.2390	0.3996	0.4035	0.00
04/07/2008	JN05 On 07-November-08			jNote	11.1000	11.2390	0.3996	0.4035	0.00
04/07/2008	JN05 On 07-November-08			jNote	11.1000	11.2390	0.3996	0.4035	0.00
04/07/2008	JN05 On 07-November-08			jNote	11.1000	11.2390	0.3996	0.4035	0.00
04/07/2008	JN05 On 07-November-08			jNote	11.1000	11.2390	0.3996	0.4035	0.00
04/07/2008	JN10 On 05-February-09			jNote	11.1400	11.1390	0.6595	0.6595	0.00
04/07/2008	JN10 On 05-February-09			jNote	11.1400	11.1390	0.6595	0.6595	0.00
04/07/2008	JN10 On 05-February-09			jNote	11.1400	11.1390	0.6595	0.6595	0.00
04/07/2008	JN10 On 05-February-09			jNote	11.1400	11.1390	0.6595	0.6595	0.00
04/07/2008	JN10 On 05-February-09			jNote	11.1400	11.1390	0.6595	0.6595	0.00
04/07/2008	JN10 On 05-February-09			jNote	11.1400	11.1390	0.6595	0.6595	0.00
04/07/2008	JN10 On 05-February-09			jNote	11.1400	11.1390	0.6595	0.6595	0.00
04/07/2008	JN10 On 07-August-08			jNote	11.3000	11.2940	0.6634	0.6633	0.00
04/07/2008	JN10 On 07-August-08			jNote	11.3000	11.2940	0.6634	0.6633	0.00
04/07/2008	JN10 On 07-August-08			jNote	11.3000	11.2940	0.6634	0.6633	0.00
04/07/2008	JN10 On 07-August-08			jNote	11.3000	11.2940	0.6634	0.6633	0.00
04/07/2008	JN10 On 07-August-08			jNote	11.3000	11.2940	0.6634	0.6633	0.00
04/07/2008	JN10 On 07-August-08			jNote	11.3000	11.2940	0.6634	0.6633	0.00
04/07/2008	JN10 On 07-August-08			jNote	11.3000	11.2940	0.6634	0.6633	0.00
04/07/2008	JN10 On 07-August-08			jNote	11.3000	11.2940	0.6634	0.6633	0.00
04/07/2008	JN10 On 07-November-08			jNote	10.6500	10.7810	0.6332	0.6377	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
04/07/2008	JN10 On 07-November-08			jNote	10.6500	10.7810	0.6332	0.6377	0.00
04/07/2008	JN10 On 07-November-08			jNote	10.6500	10.7810	0.6332	0.6377	0.00
04/07/2008	JN10 On 07-November-08			jNote	10.6500	10.7810	0.6332	0.6377	0.00
04/07/2008	JN10 On 07-November-08			jNote	10.6500	10.7810	0.6332	0.6377	0.00
04/07/2008	JN10 On 07-November-08			jNote	10.6500	10.7810	0.6332	0.6377	0.00
04/07/2008	JN10 On 07-November-08			jNote	10.6500	10.7810	0.6332	0.6377	0.00
04/07/2008	JROD On 31-July-08			jRod	11.6000	11.6110	0.0099	0.0093	0.00
04/07/2008	JROD On 31-July-08			jRod	11.6000	11.6110	0.0099	0.0093	0.00
04/07/2008	JROD On 31-July-08			jRod	11.6000	11.6110	0.0099	0.0093	0.00
04/07/2008	JROD On 31-July-08			jRod	11.6000	11.6110	0.0099	0.0093	0.00
04/07/2008	JROD On 31-July-08			jRod	11.6000	11.6110	0.0099	0.0093	0.00
04/07/2008	JROD On 31-July-08			jRod	11.6000	11.6110	0.0099	0.0093	0.00
04/07/2008	JROD On 31-July-08			jRod	11.6000	11.6110	0.0099	0.0093	0.00
04/07/2008	JROD On 29-August-08			jRod	11.9700	11.9850	0.0106	0.0100	0.00
04/07/2008	JROD On 29-August-08			jRod	11.9700	11.9850	0.0106	0.0100	0.00
04/07/2008	JROD On 29-August-08			jRod	11.9700	11.9850	0.0106	0.0100	0.00
04/07/2008	JROD On 29-August-08			jRod	11.9700	11.9850	0.0106	0.0100	0.00
04/07/2008	JROD On 29-August-08			jRod	11.9700	11.9850	0.0106	0.0100	0.00
04/07/2008	JROD On 29-August-08			jRod	11.9700	11.9850	0.0106	0.0100	0.00
04/07/2008	JROD On 29-August-08			jRod	11.9700	11.9850	0.0106	0.0100	0.00
04/07/2008	JROD On 30-September-08			jRod	12.3600	12.3900	0.0115	0.0110	0.00
04/07/2008	JROD On 30-September-08			jRod	12.3600	12.3900	0.0115	0.0110	0.00
04/07/2008	JROD On 30-September-08			jRod	12.3600	12.3900	0.0115	0.0110	0.00
04/07/2008	JROD On 30-September-08			jRod	12.3600	12.3900	0.0115	0.0110	0.00
04/07/2008	JROD On 30-September-08			jRod	12.3600	12.3900	0.0115	0.0110	0.00
04/07/2008	JROD On 30-September-08			jRod	12.3600	12.3900	0.0115	0.0110	0.00
04/07/2008	JROD On 30-September-08			jRod	12.3600	12.3900	0.0115	0.0110	0.00
04/07/2008	JROD On 30-September-08			jRod	12.3600	12.3900	0.0115	0.0110	0.00
04/07/2008	JROD On 31-October-08			jRod	12.1300	12.1420	0.0212	0.0207	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
04/07/2008	JROD On 31-October-08			jRod	12.1300	12.1420	0.0212	0.0207	0.00
04/07/2008	JROD On 31-October-08			jRod	12.1300	12.1420	0.0212	0.0207	0.00
04/07/2008	JROD On 31-October-08			jRod	12.1300	12.1420	0.0212	0.0207	0.00
04/07/2008	JROD On 31-October-08			jRod	12.1300	12.1420	0.0212	0.0207	0.00
04/07/2008	JROD On 31-October-08			jRod	12.1300	12.1420	0.0212	0.0207	0.00
04/07/2008	JROD On 31-October-08			jRod	12.1300	12.1420	0.0212	0.0207	0.00
04/07/2008	JROD On 28-November-08			jRod	12.4000	12.4120	0.0221	0.0215	0.00
04/07/2008	JROD On 28-November-08			jRod	12.4000	12.4120	0.0221	0.0215	0.00
04/07/2008	JROD On 28-November-08			jRod	12.4000	12.4120	0.0221	0.0215	0.00
04/07/2008	JROD On 28-November-08			jRod	12.4000	12.4120	0.0221	0.0215	0.00
04/07/2008	JROD On 28-November-08			jRod	12.4000	12.4120	0.0221	0.0215	0.00
04/07/2008	JROD On 28-November-08			jRod	12.4000	12.4120	0.0221	0.0215	0.00
04/07/2008	JROD On 28-November-08			jRod	12.4000	12.4120	0.0221	0.0215	0.00
04/07/2008	JROD On 31-December-08			jRod	12.6700	12.6770	0.0233	0.0228	0.00
04/07/2008	JROD On 31-December-08			jRod	12.6700	12.6770	0.0233	0.0228	0.00
04/07/2008	JROD On 31-December-08			jRod	12.6700	12.6770	0.0233	0.0228	0.00
04/07/2008	JROD On 31-December-08			jRod	12.6700	12.6770	0.0233	0.0228	0.00
04/07/2008	JROD On 31-December-08			jRod	12.6700	12.6770	0.0233	0.0228	0.00
04/07/2008	JROD On 31-December-08			jRod	12.6700	12.6770	0.0233	0.0228	0.00
04/07/2008	JROD On 31-December-08			jRod	12.6700	12.6770	0.0233	0.0228	0.00
04/07/2008	OTH1 On 05-February-09			Index Future	247.8200	245.9200	247.8150	245.9200	0.00
04/07/2008	OTH1 On 05-February-09			Index Future	247.8200	245.9200	247.8150	245.9200	0.00
04/07/2008	OTH1 On 05-February-09			Index Future	247.8200	245.9200	247.8150	245.9200	0.00
04/07/2008	OTH1 On 05-February-09			Index Future	247.8200	245.9200	247.8150	245.9200	0.00
04/07/2008	OTH1 On 05-February-09			Index Future	247.8200	245.9200	247.8150	245.9200	0.00
04/07/2008	OTH1 On 05-February-09			Index Future	247.8200	245.9200	247.8150	245.9200	0.00
04/07/2008	OTH1 On 05-February-09			Index Future	247.8200	245.9200	247.8150	245.9200	0.00
04/07/2008	OTH1 On 07-August-08			Index Future	232.7700	231.0090	232.7700	231.0090	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
04/07/2008	OTH1 On 07-August-08			Index Future	232.7700	231.0090	232.7700	231.0090	0.00
04/07/2008	OTH1 On 07-August-08			Index Future	232.7700	231.0090	232.7700	231.0090	0.00
04/07/2008	OTH1 On 07-August-08			Index Future	232.7700	231.0090	232.7700	231.0090	0.00
04/07/2008	OTH1 On 07-August-08			Index Future	232.7700	231.0090	232.7700	231.0090	0.00
04/07/2008	OTH1 On 07-August-08			Index Future	232.7700	231.0090	232.7700	231.0090	0.00
04/07/2008	OTH1 On 07-August-08			Index Future	232.7700	231.0090	232.7700	231.0090	0.00
04/07/2008	OTH1 On 06-November-08			Index Future	239.8600	238.0220	239.8590	238.0220	12.00
04/07/2008	OTH1 On 06-November-08			Index Future	239.8600	238.0220	239.8590	238.0220	12.00
04/07/2008	OTH1 On 06-November-08			Index Future	239.8600	238.0220	239.8590	238.0220	12.00
04/07/2008	OTH1 On 06-November-08			Index Future	239.8600	238.0220	239.8590	238.0220	12.00
04/07/2008	OTH1 On 06-November-08			Index Future	239.8600	238.0220	239.8590	238.0220	12.00
04/07/2008	OTH1 On 06-November-08			Index Future	239.8600	238.0220	239.8590	238.0220	12.00
04/07/2008	OTH1 On 06-November-08			Index Future	239.8600	238.0220	239.8590	238.0220	12.00
04/07/2008	R153 On 05-February-09			Bond Future	11.1800	11.3200	108.3633	108.1657	0.00
04/07/2008	R153 On 05-February-09			Bond Future	11.1800	11.3200	108.3633	108.1657	0.00
04/07/2008	R153 On 05-February-09			Bond Future	11.1800	11.3200	108.3633	108.1657	0.00
04/07/2008	R153 On 05-February-09			Bond Future	11.1800	11.3200	108.3633	108.1657	0.00
04/07/2008	R153 On 05-February-09			Bond Future	11.1800	11.3200	108.3633	108.1657	0.00
04/07/2008	R153 On 05-February-09			Bond Future	11.1800	11.3200	108.3633	108.1657	0.00
04/07/2008	R153 On 05-February-09			Bond Future	11.1800	11.3200	108.3633	108.1657	0.00
04/07/2008	R153 On 07-August-08			Bond Future	11.5500	11.6300	108.3983	108.2534	7457.00
04/07/2008	R153 On 07-August-08			Bond Future	11.5500	11.6300	108.3983	108.2534	7457.00
04/07/2008	R153 On 07-August-08			Bond Future	11.5500	11.6300	108.3983	108.2534	7457.00
04/07/2008	R153 On 07-August-08			Bond Future	11.5500	11.6300	108.3983	108.2534	7457.00
04/07/2008	R153 On 07-August-08			Bond Future	11.5500	11.6300	108.3983	108.2534	7457.00
04/07/2008	R153 On 07-August-08			Bond Future	11.5500	11.6300	108.3983	108.2534	7457.00
04/07/2008	R153 On 07-August-08			Bond Future	11.5500	11.6300	108.3983	108.2534	7457.00
04/07/2008	R153 On 06-November-08			Bond Future	11.4600	11.5700	104.9860	104.8084	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
04/07/2008	R153 On 06-November-08			Bond Future	11.4600	11.5700	104.9860	104.8084	0.00
04/07/2008	R153 On 06-November-08			Bond Future	11.4600	11.5700	104.9860	104.8084	0.00
04/07/2008	R153 On 06-November-08			Bond Future	11.4600	11.5700	104.9860	104.8084	0.00
04/07/2008	R153 On 06-November-08			Bond Future	11.4600	11.5700	104.9860	104.8084	0.00
04/07/2008	R153 On 06-November-08			Bond Future	11.4600	11.5700	104.9860	104.8084	0.00
04/07/2008	R153 On 06-November-08			Bond Future	11.4600	11.5700	104.9860	104.8084	0.00
04/07/2008	R157 On 05-February-09			Bond Future	10.2500	10.4000	120.7946	120.0219	5000.00
04/07/2008	R157 On 05-February-09			Bond Future	10.2500	10.4000	120.7946	120.0219	5000.00
04/07/2008	R157 On 05-February-09			Bond Future	10.2500	10.4000	120.7946	120.0219	5000.00
04/07/2008	R157 On 05-February-09			Bond Future	10.2500	10.4000	120.7946	120.0219	5000.00
04/07/2008	R157 On 05-February-09			Bond Future	10.2500	10.4000	120.7946	120.0219	5000.00
04/07/2008	R157 On 05-February-09			Bond Future	10.2500	10.4000	120.7946	120.0219	5000.00
04/07/2008	R157 On 05-February-09			Bond Future	10.2500	10.4000	120.7946	120.0219	5000.00
04/07/2008	R157 On 07-August-08			Bond Future	10.4600	10.5900	120.4372	119.7376	6726.00
04/07/2008	R157 On 07-August-08			Bond Future	10.4600	10.5900	120.4372	119.7376	6726.00
04/07/2008	R157 On 07-August-08			Bond Future	10.4600	10.5900	120.4372	119.7376	6726.00
04/07/2008	R157 On 07-August-08			Bond Future	10.4600	10.5900	120.4372	119.7376	6726.00
04/07/2008	R157 On 07-August-08			Bond Future	10.4600	10.5900	120.4372	119.7376	6726.00
04/07/2008	R157 On 07-August-08			Bond Future	10.4600	10.5900	120.4372	119.7376	6726.00
04/07/2008	R157 On 07-August-08			Bond Future	10.4600	10.5900	120.4372	119.7376	6726.00
04/07/2008	R157 On 06-November-08			Bond Future	10.3800	10.5300	117.1072	116.3180	2550.00
04/07/2008	R157 On 06-November-08			Bond Future	10.3800	10.5300	117.1072	116.3180	2550.00
04/07/2008	R157 On 06-November-08			Bond Future	10.3800	10.5300	117.1072	116.3180	2550.00
04/07/2008	R157 On 06-November-08			Bond Future	10.3800	10.5300	117.1072	116.3180	2550.00
04/07/2008	R157 On 06-November-08			Bond Future	10.3800	10.5300	117.1072	116.3180	2550.00
04/07/2008	R157 On 06-November-08			Bond Future	10.3800	10.5300	117.1072	116.3180	2550.00
04/07/2008	R157 On 06-November-08			Bond Future	10.3800	10.5300	117.1072	116.3180	2550.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2008	R186 On 05-February-09			Bond Future	10.0400	10.1900	105.2305	103.9716	2500.00
04/07/2008	R186 On 05-February-09			Bond Future	10.0400	10.1900	105.2305	103.9716	2500.00
04/07/2008	R186 On 05-February-09			Bond Future	10.0400	10.1900	105.2305	103.9716	2500.00
04/07/2008	R186 On 05-February-09			Bond Future	10.0400	10.1900	105.2305	103.9716	2500.00
04/07/2008	R186 On 05-February-09			Bond Future	10.0400	10.1900	105.2305	103.9716	2500.00
04/07/2008	R186 On 05-February-09			Bond Future	10.0400	10.1900	105.2305	103.9716	2500.00
04/07/2008	R186 On 05-February-09			Bond Future	10.0400	10.1900	105.2305	103.9716	2500.00
04/07/2008	R186 On 07-August-08			Bond Future	10.2000	10.3400	103.9330	102.7693	2514.00
04/07/2008	R186 On 07-August-08			Bond Future	10.2000	10.3400	103.9330	102.7693	2514.00
04/07/2008	R186 On 07-August-08			Bond Future	10.2000	10.3400	103.9330	102.7693	2514.00
04/07/2008	R186 On 07-August-08			Bond Future	10.2000	10.3400	103.9330	102.7693	2514.00
04/07/2008	R186 On 07-August-08			Bond Future	10.2000	10.3400	103.9330	102.7693	2514.00
04/07/2008	R186 On 07-August-08			Bond Future	10.2000	10.3400	103.9330	102.7693	2514.00
04/07/2008	R186 On 07-August-08			Bond Future	10.2000	10.3400	103.9330	102.7693	2514.00
04/07/2008	R186 On 06-November-08			Bond Future	10.1400	10.2800	107.0385	105.8716	2500.00
04/07/2008	R186 On 06-November-08			Bond Future	10.1400	10.2800	107.0385	105.8716	2500.00
04/07/2008	R186 On 06-November-08			Bond Future	10.1400	10.2800	107.0385	105.8716	2500.00
04/07/2008	R186 On 06-November-08			Bond Future	10.1400	10.2800	107.0385	105.8716	2500.00
04/07/2008	R186 On 06-November-08			Bond Future	10.1400	10.2800	107.0385	105.8716	2500.00
04/07/2008	R186 On 06-November-08			Bond Future	10.1400	10.2800	107.0385	105.8716	2500.00
04/07/2008	R186 On 06-November-08			Bond Future	10.1400	10.2800	107.0385	105.8716	2500.00
04/07/2008	R196 On 05-February-09			Bond Future	11.7000	11.7650	104.3975	104.3943	0.00
04/07/2008	R196 On 05-February-09			Bond Future	11.7000	11.7650	104.3975	104.3943	0.00
04/07/2008	R196 On 05-February-09			Bond Future	11.7000	11.7650	104.3975	104.3943	0.00
04/07/2008	R196 On 05-February-09			Bond Future	11.7000	11.7650	104.3975	104.3943	0.00
04/07/2008	R196 On 05-February-09			Bond Future	11.7000	11.7650	104.3975	104.3943	0.00
04/07/2008	R196 On 05-February-09			Bond Future	11.7000	11.7650	104.3975	104.3943	0.00
04/07/2008	R196 On 05-February-09			Bond Future	11.7000	11.7650	104.3975	104.3943	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
04/07/2008	R196 On 07-August-08			Bond Future	12.3200	12.3550	103.2724	103.2534	0.00
04/07/2008	R196 On 07-August-08			Bond Future	12.3200	12.3550	103.2724	103.2534	0.00
04/07/2008	R196 On 07-August-08			Bond Future	12.3200	12.3550	103.2724	103.2534	0.00
04/07/2008	R196 On 07-August-08			Bond Future	12.3200	12.3550	103.2724	103.2534	0.00
04/07/2008	R196 On 07-August-08			Bond Future	12.3200	12.3550	103.2724	103.2534	0.00
04/07/2008	R196 On 07-August-08			Bond Future	12.3200	12.3550	103.2724	103.2534	0.00
04/07/2008	R196 On 07-August-08			Bond Future	12.3200	12.3550	103.2724	103.2534	0.00
04/07/2008	R196 On 06-November-08			Bond Future	12.0700	12.1210	101.3470	101.3321	0.00
04/07/2008	R196 On 06-November-08			Bond Future	12.0700	12.1210	101.3470	101.3321	0.00
04/07/2008	R196 On 06-November-08			Bond Future	12.0700	12.1210	101.3470	101.3321	0.00
04/07/2008	R196 On 06-November-08			Bond Future	12.0700	12.1210	101.3470	101.3321	0.00
04/07/2008	R196 On 06-November-08			Bond Future	12.0700	12.1210	101.3470	101.3321	0.00
04/07/2008	R196 On 06-November-08			Bond Future	12.0700	12.1210	101.3470	101.3321	0.00
04/07/2008	R196 On 06-November-08			Bond Future	12.0700	12.1210	101.3470	101.3321	0.00
04/07/2008	R201 On 05-February-09			Bond Future	10.3800	10.5300	94.1791	93.5640	0.00
04/07/2008	R201 On 05-February-09			Bond Future	10.3800	10.5300	94.1791	93.5640	0.00
04/07/2008	R201 On 05-February-09			Bond Future	10.3800	10.5300	94.1791	93.5640	0.00
04/07/2008	R201 On 05-February-09			Bond Future	10.3800	10.5300	94.1791	93.5640	0.00
04/07/2008	R201 On 05-February-09			Bond Future	10.3800	10.5300	94.1791	93.5640	0.00
04/07/2008	R201 On 05-February-09			Bond Future	10.3800	10.5300	94.1791	93.5640	0.00
04/07/2008	R201 On 05-February-09			Bond Future	10.3800	10.5300	94.1791	93.5640	0.00
04/07/2008	R201 On 07-August-08			Bond Future	10.6100	10.7400	92.7749	92.2187	0.00
04/07/2008	R201 On 07-August-08			Bond Future	10.6100	10.7400	92.7749	92.2187	0.00
04/07/2008	R201 On 07-August-08			Bond Future	10.6100	10.7400	92.7749	92.2187	0.00
04/07/2008	R201 On 07-August-08			Bond Future	10.6100	10.7400	92.7749	92.2187	0.00
04/07/2008	R201 On 07-August-08			Bond Future	10.6100	10.7400	92.7749	92.2187	0.00
04/07/2008	R201 On 07-August-08			Bond Future	10.6100	10.7400	92.7749	92.2187	0.00
04/07/2008	R201 On 07-August-08			Bond Future	10.6100	10.7400	92.7749	92.2187	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
04/07/2008	R201 On 06-November-08			Bond Future	10.5200	10.6600	95.5679	94.9817	1000.00
04/07/2008	R201 On 06-November-08			Bond Future	10.5200	10.6600	95.5679	94.9817	1000.00
04/07/2008	R201 On 06-November-08			Bond Future	10.5200	10.6600	95.5679	94.9817	1000.00
04/07/2008	R201 On 06-November-08			Bond Future	10.5200	10.6600	95.5679	94.9817	1000.00
04/07/2008	R201 On 06-November-08			Bond Future	10.5200	10.6600	95.5679	94.9817	1000.00
04/07/2008	R201 On 06-November-08			Bond Future	10.5200	10.6600	95.5679	94.9817	1000.00
04/07/2008	R201 On 06-November-08			Bond Future	10.5200	10.6600	95.5679	94.9817	1000.00
04/07/2008	R203 On 05-February-09			Bond Future	10.2600	10.4100	92.0603	91.2849	0.00
04/07/2008	R203 On 05-February-09			Bond Future	10.2600	10.4100	92.0603	91.2849	0.00
04/07/2008	R203 On 05-February-09			Bond Future	10.2600	10.4100	92.0603	91.2849	0.00
04/07/2008	R203 On 05-February-09			Bond Future	10.2600	10.4100	92.0603	91.2849	0.00
04/07/2008	R203 On 05-February-09			Bond Future	10.2600	10.4100	92.0603	91.2849	0.00
04/07/2008	R203 On 05-February-09			Bond Future	10.2600	10.4100	92.0603	91.2849	0.00
04/07/2008	R203 On 05-February-09			Bond Future	10.2600	10.4100	92.0603	91.2849	0.00
04/07/2008	R203 On 07-August-08			Bond Future	10.4600	10.6000	90.5797	89.8446	0.00
04/07/2008	R203 On 07-August-08			Bond Future	10.4600	10.6000	90.5797	89.8446	0.00
04/07/2008	R203 On 07-August-08			Bond Future	10.4600	10.6000	90.5797	89.8446	0.00
04/07/2008	R203 On 07-August-08			Bond Future	10.4600	10.6000	90.5797	89.8446	0.00
04/07/2008	R203 On 07-August-08			Bond Future	10.4600	10.6000	90.5797	89.8446	0.00
04/07/2008	R203 On 07-August-08			Bond Future	10.4600	10.6000	90.5797	89.8446	0.00
04/07/2008	R203 On 07-August-08			Bond Future	10.4600	10.6000	90.5797	89.8446	0.00
04/07/2008	R203 On 06-November-08			Bond Future	10.3800	10.5300	89.1425	88.3619	0.00
04/07/2008	R203 On 06-November-08			Bond Future	10.3800	10.5300	89.1425	88.3619	0.00
04/07/2008	R203 On 06-November-08			Bond Future	10.3800	10.5300	89.1425	88.3619	0.00
04/07/2008	R203 On 06-November-08			Bond Future	10.3800	10.5300	89.1425	88.3619	0.00
04/07/2008	R203 On 06-November-08			Bond Future	10.3800	10.5300	89.1425	88.3619	0.00
04/07/2008	R203 On 06-November-08			Bond Future	10.3800	10.5300	89.1425	88.3619	0.00
04/07/2008	R203 On 06-November-08			Bond Future	10.3800	10.5300	89.1425	88.3619	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
04/07/2008	R204 On 05-February-09			Bond Future	10.2600	10.4100	87.2867	86.4613	0.00
04/07/2008	R204 On 05-February-09			Bond Future	10.2600	10.4100	87.2867	86.4613	0.00
04/07/2008	R204 On 05-February-09			Bond Future	10.2600	10.4100	87.2867	86.4613	0.00
04/07/2008	R204 On 05-February-09			Bond Future	10.2600	10.4100	87.2867	86.4613	0.00
04/07/2008	R204 On 05-February-09			Bond Future	10.2600	10.4100	87.2867	86.4613	0.00
04/07/2008	R204 On 05-February-09			Bond Future	10.2600	10.4100	87.2867	86.4613	0.00
04/07/2008	R204 On 05-February-09			Bond Future	10.2600	10.4100	87.2867	86.4613	0.00
04/07/2008	R204 On 07-August-08			Bond Future	10.4500	10.5800	85.8338	85.1124	3188.00
04/07/2008	R204 On 07-August-08			Bond Future	10.4500	10.5800	85.8338	85.1124	3188.00
04/07/2008	R204 On 07-August-08			Bond Future	10.4500	10.5800	85.8338	85.1124	3188.00
04/07/2008	R204 On 07-August-08			Bond Future	10.4500	10.5800	85.8338	85.1124	3188.00
04/07/2008	R204 On 07-August-08			Bond Future	10.4500	10.5800	85.8338	85.1124	3188.00
04/07/2008	R204 On 07-August-08			Bond Future	10.4500	10.5800	85.8338	85.1124	3188.00
04/07/2008	R204 On 07-August-08			Bond Future	10.4500	10.5800	85.8338	85.1124	3188.00
04/07/2008	R204 On 06-November-08			Bond Future	10.3800	10.5100	88.4226	87.7053	0.00
04/07/2008	R204 On 06-November-08			Bond Future	10.3800	10.5100	88.4226	87.7053	0.00
04/07/2008	R204 On 06-November-08			Bond Future	10.3800	10.5100	88.4226	87.7053	0.00
04/07/2008	R204 On 06-November-08			Bond Future	10.3800	10.5100	88.4226	87.7053	0.00
04/07/2008	R204 On 06-November-08			Bond Future	10.3800	10.5100	88.4226	87.7053	0.00
04/07/2008	R204 On 06-November-08			Bond Future	10.3800	10.5100	88.4226	87.7053	0.00
04/07/2008	R204 On 06-November-08			Bond Future	10.3800	10.5100	88.4226	87.7053	0.00
04/07/2008	R206 On 05-February-09			Bond Future	10.3800	10.5300	89.6317	89.1050	0.00
04/07/2008	R206 On 05-February-09			Bond Future	10.3800	10.5300	89.6317	89.1050	0.00
04/07/2008	R206 On 05-February-09			Bond Future	10.3800	10.5300	89.6317	89.1050	0.00
04/07/2008	R206 On 05-February-09			Bond Future	10.3800	10.5300	89.6317	89.1050	0.00
04/07/2008	R206 On 05-February-09			Bond Future	10.3800	10.5300	89.6317	89.1050	0.00
04/07/2008	R206 On 05-February-09			Bond Future	10.3800	10.5300	89.6317	89.1050	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
04/07/2008	R206 On 05-February-09			Bond Future	10.3800	10.5300	89.6317	89.1050	0.00
04/07/2008	R206 On 07-August-08			Bond Future	10.6600	10.7900	87.7914	87.3104	0.00
04/07/2008	R206 On 07-August-08			Bond Future	10.6600	10.7900	87.7914	87.3104	0.00
04/07/2008	R206 On 07-August-08			Bond Future	10.6600	10.7900	87.7914	87.3104	0.00
04/07/2008	R206 On 07-August-08			Bond Future	10.6600	10.7900	87.7914	87.3104	0.00
04/07/2008	R206 On 07-August-08			Bond Future	10.6600	10.7900	87.7914	87.3104	0.00
04/07/2008	R206 On 07-August-08			Bond Future	10.6600	10.7900	87.7914	87.3104	0.00
04/07/2008	R206 On 07-August-08			Bond Future	10.6600	10.7900	87.7914	87.3104	0.00
04/07/2008	R206 On 06-November-08			Bond Future	10.5500	10.6900	90.4721	89.9674	610.00
04/07/2008	R206 On 06-November-08			Bond Future	10.5500	10.6900	90.4721	89.9674	610.00
04/07/2008	R206 On 06-November-08			Bond Future	10.5500	10.6900	90.4721	89.9674	610.00
04/07/2008	R206 On 06-November-08			Bond Future	10.5500	10.6900	90.4721	89.9674	610.00
04/07/2008	R206 On 06-November-08			Bond Future	10.5500	10.6900	90.4721	89.9674	610.00
04/07/2008	R206 On 06-November-08			Bond Future	10.5500	10.6900	90.4721	89.9674	610.00
04/07/2008	R206 On 06-November-08			Bond Future	10.5500	10.6900	90.4721	89.9674	610.00
04/07/2008	R207 On 05-February-09			Bond Future	10.2600	10.4000	81.0024	80.2232	0.00
04/07/2008	R207 On 05-February-09			Bond Future	10.2600	10.4000	81.0024	80.2232	0.00
04/07/2008	R207 On 05-February-09			Bond Future	10.2600	10.4000	81.0024	80.2232	0.00
04/07/2008	R207 On 05-February-09			Bond Future	10.2600	10.4000	81.0024	80.2232	0.00
04/07/2008	R207 On 05-February-09			Bond Future	10.2600	10.4000	81.0024	80.2232	0.00
04/07/2008	R207 On 05-February-09			Bond Future	10.2600	10.4000	81.0024	80.2232	0.00
04/07/2008	R207 On 05-February-09			Bond Future	10.2600	10.4000	81.0024	80.2232	0.00
04/07/2008	R207 On 07-August-08			Bond Future	10.4300	10.5600	79.5945	78.8690	0.00
04/07/2008	R207 On 07-August-08			Bond Future	10.4300	10.5600	79.5945	78.8690	0.00
04/07/2008	R207 On 07-August-08			Bond Future	10.4300	10.5600	79.5945	78.8690	0.00
04/07/2008	R207 On 07-August-08			Bond Future	10.4300	10.5600	79.5945	78.8690	0.00
04/07/2008	R207 On 07-August-08			Bond Future	10.4300	10.5600	79.5945	78.8690	0.00
04/07/2008	R207 On 07-August-08			Bond Future	10.4300	10.5600	79.5945	78.8690	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
04/07/2008	R207 On 07-August-08			Bond Future	10.4300	10.5600	79.5945	78.8690	0.00
04/07/2008	R207 On 06-November-08			Bond Future	10.3600	10.5000	82.0120	81.2326	0.00
04/07/2008	R207 On 06-November-08			Bond Future	10.3600	10.5000	82.0120	81.2326	0.00
04/07/2008	R207 On 06-November-08			Bond Future	10.3600	10.5000	82.0120	81.2326	0.00
04/07/2008	R207 On 06-November-08			Bond Future	10.3600	10.5000	82.0120	81.2326	0.00
04/07/2008	R207 On 06-November-08			Bond Future	10.3600	10.5000	82.0120	81.2326	0.00
04/07/2008	R207 On 06-November-08			Bond Future	10.3600	10.5000	82.0120	81.2326	0.00
04/07/2008	R207 On 06-November-08			Bond Future	10.3600	10.5000	82.0120	81.2326	0.00
04/07/2008	R209 On 05-February-09			Bond Future	9.8200	9.9740	68.6380	67.5931	0.00
04/07/2008	R209 On 05-February-09			Bond Future	9.8200	9.9740	68.6380	67.5931	0.00
04/07/2008	R209 On 05-February-09			Bond Future	9.8200	9.9740	68.6380	67.5931	0.00
04/07/2008	R209 On 05-February-09			Bond Future	9.8200	9.9740	68.6380	67.5931	0.00
04/07/2008	R209 On 05-February-09			Bond Future	9.8200	9.9740	68.6380	67.5931	0.00
04/07/2008	R209 On 05-February-09			Bond Future	9.8200	9.9740	68.6380	67.5931	0.00
04/07/2008	R209 On 05-February-09			Bond Future	9.8200	9.9740	68.6380	67.5931	0.00
04/07/2008	R209 On 07-August-08			Bond Future	9.9600	10.1000	67.5630	66.6582	6986.00
04/07/2008	R209 On 07-August-08			Bond Future	9.9600	10.1000	67.5630	66.6582	6986.00
04/07/2008	R209 On 07-August-08			Bond Future	9.9600	10.1000	67.5630	66.6582	6986.00
04/07/2008	R209 On 07-August-08			Bond Future	9.9600	10.1000	67.5630	66.6582	6986.00
04/07/2008	R209 On 07-August-08			Bond Future	9.9600	10.1000	67.5630	66.6582	6986.00
04/07/2008	R209 On 07-August-08			Bond Future	9.9600	10.1000	67.5630	66.6582	6986.00
04/07/2008	R209 On 07-August-08			Bond Future	9.9600	10.1000	67.5630	66.6582	6986.00
04/07/2008	R209 On 06-November-08			Bond Future	9.9000	10.0500	66.4607	65.4756	260.00
04/07/2008	R209 On 06-November-08			Bond Future	9.9000	10.0500	66.4607	65.4756	260.00
04/07/2008	R209 On 06-November-08			Bond Future	9.9000	10.0500	66.4607	65.4756	260.00
04/07/2008	R209 On 06-November-08			Bond Future	9.9000	10.0500	66.4607	65.4756	260.00
04/07/2008	R209 On 06-November-08			Bond Future	9.9000	10.0500	66.4607	65.4756	260.00
04/07/2008	R209 On 06-November-08			Bond Future	9.9000	10.0500	66.4607	65.4756	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
04/07/2008	R209 On 06-November-08			Bond Future	9.9000	10.0500	66.4607	65.4756	260.00
04/07/2008	TRT1 On 05-February-09			Index Future	261.6800	260.1440	261.6780	260.1440	0.00
04/07/2008	TRT1 On 05-February-09			Index Future	261.6800	260.1440	261.6780	260.1440	0.00
04/07/2008	TRT1 On 05-February-09			Index Future	261.6800	260.1440	261.6780	260.1440	0.00
04/07/2008	TRT1 On 05-February-09			Index Future	261.6800	260.1440	261.6780	260.1440	0.00
04/07/2008	TRT1 On 05-February-09			Index Future	261.6800	260.1440	261.6780	260.1440	0.00
04/07/2008	TRT1 On 05-February-09			Index Future	261.6800	260.1440	261.6780	260.1440	0.00
04/07/2008	TRT1 On 05-February-09			Index Future	261.6800	260.1440	261.6780	260.1440	0.00
04/07/2008	TRT1 On 07-August-08			Index Future	245.7900	244.3710	245.7900	244.3710	0.00
04/07/2008	TRT1 On 07-August-08			Index Future	245.7900	244.3710	245.7900	244.3710	0.00
04/07/2008	TRT1 On 07-August-08			Index Future	245.7900	244.3710	245.7900	244.3710	0.00
04/07/2008	TRT1 On 07-August-08			Index Future	245.7900	244.3710	245.7900	244.3710	0.00
04/07/2008	TRT1 On 07-August-08			Index Future	245.7900	244.3710	245.7900	244.3710	0.00
04/07/2008	TRT1 On 07-August-08			Index Future	245.7900	244.3710	245.7900	244.3710	0.00
04/07/2008	TRT1 On 07-August-08			Index Future	245.7900	244.3710	245.7900	244.3710	0.00
04/07/2008	TRT1 On 06-November-08			Index Future	253.2800	251.7900	253.2760	251.7900	400.00
04/07/2008	TRT1 On 06-November-08			Index Future	253.2800	251.7900	253.2760	251.7900	400.00
04/07/2008	TRT1 On 06-November-08			Index Future	253.2800	251.7900	253.2760	251.7900	400.00
04/07/2008	TRT1 On 06-November-08			Index Future	253.2800	251.7900	253.2760	251.7900	400.00
04/07/2008	TRT1 On 06-November-08			Index Future	253.2800	251.7900	253.2760	251.7900	400.00
04/07/2008	TRT1 On 06-November-08			Index Future	253.2800	251.7900	253.2760	251.7900	400.00
04/07/2008	TRT1 On 06-November-08			Index Future	253.2800	251.7900	253.2760	251.7900	400.00
04/07/2008	ZAAD On 16-March-09			Currency Future	7.6900	7.7086	7.6856	7.7086	10.00
04/07/2008	ZAAD On 16-March-09			Currency Future	7.6900	7.7086	7.6856	7.7086	10.00
04/07/2008	ZAAD On 16-March-09			Currency Future	7.6900	7.7086	7.6856	7.7086	10.00
04/07/2008	ZAAD On 16-March-09			Currency Future	7.6900	7.7086	7.6856	7.7086	10.00
04/07/2008	ZAAD On 16-March-09			Currency Future	7.6900	7.7086	7.6856	7.7086	10.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2008	ZAAD On 16-March-09			Currency Future	7.6900	7.7086	7.6856	7.7086	10.00
04/07/2008	ZAAD On 16-March-09			Currency Future	7.6900	7.7086	7.6856	7.7086	10.00
04/07/2008	ZAAD On 15-September-08			Currency Future	7.5000	7.5240	7.5022	7.5240	650.00
04/07/2008	ZAAD On 15-September-08			Currency Future	7.5000	7.5240	7.5022	7.5240	650.00
04/07/2008	ZAAD On 15-September-08			Currency Future	7.5000	7.5240	7.5022	7.5240	650.00
04/07/2008	ZAAD On 15-September-08			Currency Future	7.5000	7.5240	7.5022	7.5240	650.00
04/07/2008	ZAAD On 15-September-08			Currency Future	7.5000	7.5240	7.5022	7.5240	650.00
04/07/2008	ZAAD On 15-September-08			Currency Future	7.5000	7.5240	7.5022	7.5240	650.00
04/07/2008	ZAAD On 15-September-08			Currency Future	7.5000	7.5240	7.5022	7.5240	650.00
04/07/2008	ZAAD On 12-December-08			Currency Future	7.5900	7.6172	7.5942	7.6172	2480.00
04/07/2008	ZAAD On 12-December-08			Currency Future	7.5900	7.6172	7.5942	7.6172	2480.00
04/07/2008	ZAAD On 12-December-08			Currency Future	7.5900	7.6172	7.5942	7.6172	2480.00
04/07/2008	ZAAD On 12-December-08			Currency Future	7.5900	7.6172	7.5942	7.6172	2480.00
04/07/2008	ZAAD On 12-December-08			Currency Future	7.5900	7.6172	7.5942	7.6172	2480.00
04/07/2008	ZAAD On 12-December-08			Currency Future	7.5900	7.6172	7.5942	7.6172	2480.00
04/07/2008	ZAAD On 12-December-08			Currency Future	7.5900	7.6172	7.5942	7.6172	2480.00