



# Derivatives Weekly Statistics Report

From 2008/06/02 To 2008/06/06

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2008	\$ / R On 13-June-08			Currency Future	7.8600	7.8926	7.8589	7.8926	75552.00
06/06/2008	\$ / R On 13-June-08			Currency Future	7.8600	7.8926	7.8589	7.8926	75552.00
06/06/2008	\$ / R On 13-June-08			Currency Future	7.8600	7.8926	7.8589	7.8926	75552.00
06/06/2008	\$ / R On 13-June-08			Currency Future	7.8600	7.8926	7.8589	7.8926	75552.00
06/06/2008	\$ / R On 13-June-08			Currency Future	7.8600	7.8926	7.8589	7.8926	75552.00
06/06/2008	\$ / R On 13-June-08			Currency Future	7.8600	7.8926	7.8589	7.8926	75552.00
06/06/2008	\$ / R On 13-June-08			Currency Future	7.8600	7.8926	7.8589	7.8926	75552.00
06/06/2008	\$ / R On 15-September-08			Currency Future	8.0600	8.0888	8.0557	8.0888	94292.00
06/06/2008	\$ / R On 15-September-08			Currency Future	8.0600	8.0888	8.0557	8.0888	94292.00
06/06/2008	\$ / R On 15-September-08			Currency Future	8.0600	8.0888	8.0557	8.0888	94292.00
06/06/2008	\$ / R On 15-September-08			Currency Future	8.0600	8.0888	8.0557	8.0888	94292.00
06/06/2008	\$ / R On 15-September-08			Currency Future	8.0600	8.0888	8.0557	8.0888	94292.00
06/06/2008	\$ / R On 15-September-08			Currency Future	8.0600	8.0888	8.0557	8.0888	94292.00
06/06/2008	\$ / R On 15-September-08			Currency Future	8.0600	8.0888	8.0557	8.0888	94292.00
06/06/2008	\$ / R On 12-December-08			Currency Future	8.2600	8.2907	8.2569	8.2907	26415.00
06/06/2008	\$ / R On 12-December-08			Currency Future	8.2600	8.2907	8.2569	8.2907	26415.00
06/06/2008	\$ / R On 12-December-08			Currency Future	8.2600	8.2907	8.2569	8.2907	26415.00
06/06/2008	\$ / R On 12-December-08			Currency Future	8.2600	8.2907	8.2569	8.2907	26415.00
06/06/2008	\$ / R On 12-December-08			Currency Future	8.2600	8.2907	8.2569	8.2907	26415.00
06/06/2008	\$ / R On 12-December-08			Currency Future	8.2600	8.2907	8.2569	8.2907	26415.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2008	\$ / R On 12-December-08			Currency Future	8.2600	8.2907	8.2569	8.2907	26415.00
06/06/2008	£ / R On 13-June-08			Currency Future	15.4700	15.4150	15.4675	15.4150	6370.00
06/06/2008	£ / R On 13-June-08			Currency Future	15.4700	15.4150	15.4675	15.4150	6370.00
06/06/2008	£ / R On 13-June-08			Currency Future	15.4700	15.4150	15.4675	15.4150	6370.00
06/06/2008	£ / R On 13-June-08			Currency Future	15.4700	15.4150	15.4675	15.4150	6370.00
06/06/2008	£ / R On 13-June-08			Currency Future	15.4700	15.4150	15.4675	15.4150	6370.00
06/06/2008	£ / R On 13-June-08			Currency Future	15.4700	15.4150	15.4675	15.4150	6370.00
06/06/2008	£ / R On 13-June-08			Currency Future	15.4700	15.4150	15.4675	15.4150	6370.00
06/06/2008	£ / R On 15-September-08			Currency Future	15.7400	15.6885	15.7437	15.6885	1567.00
06/06/2008	£ / R On 15-September-08			Currency Future	15.7400	15.6885	15.7437	15.6885	1567.00
06/06/2008	£ / R On 15-September-08			Currency Future	15.7400	15.6885	15.7437	15.6885	1567.00
06/06/2008	£ / R On 15-September-08			Currency Future	15.7400	15.6885	15.7437	15.6885	1567.00
06/06/2008	£ / R On 15-September-08			Currency Future	15.7400	15.6885	15.7437	15.6885	1567.00
06/06/2008	£ / R On 15-September-08			Currency Future	15.7400	15.6885	15.7437	15.6885	1567.00
06/06/2008	£ / R On 15-September-08			Currency Future	15.7400	15.6885	15.7437	15.6885	1567.00
06/06/2008	£ / R On 15-September-08			Currency Future	15.7400	15.6885	15.7437	15.6885	1567.00
06/06/2008	£ / R On 12-December-08			Currency Future	16.0200	15.9664	16.0200	15.9664	675.00
06/06/2008	£ / R On 12-December-08			Currency Future	16.0200	15.9664	16.0200	15.9664	675.00
06/06/2008	£ / R On 12-December-08			Currency Future	16.0200	15.9664	16.0200	15.9664	675.00
06/06/2008	£ / R On 12-December-08			Currency Future	16.0200	15.9664	16.0200	15.9664	675.00
06/06/2008	£ / R On 12-December-08			Currency Future	16.0200	15.9664	16.0200	15.9664	675.00
06/06/2008	£ / R On 12-December-08			Currency Future	16.0200	15.9664	16.0200	15.9664	675.00
06/06/2008	£ / R On 12-December-08			Currency Future	16.0200	15.9664	16.0200	15.9664	675.00
06/06/2008	€ / R On 13-June-08			Currency Future	12.3600	12.2554	12.3566	12.2554	15150.00
06/06/2008	€ / R On 13-June-08			Currency Future	12.3600	12.2554	12.3566	12.2554	15150.00
06/06/2008	€ / R On 13-June-08			Currency Future	12.3600	12.2554	12.3566	12.2554	15150.00
06/06/2008	€ / R On 13-June-08			Currency Future	12.3600	12.2554	12.3566	12.2554	15150.00
06/06/2008	€ / R On 13-June-08			Currency Future	12.3600	12.2554	12.3566	12.2554	15150.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2008	€ / R On 13-June-08			Currency Future	12.3600	12.2554	12.3566	12.2554	15150.00
06/06/2008	€ / R On 13-June-08			Currency Future	12.3600	12.2554	12.3566	12.2554	15150.00
06/06/2008	€ / R On 15-September-08			Currency Future	12.6000	12.4994	12.6045	12.4994	10135.00
06/06/2008	€ / R On 15-September-08			Currency Future	12.6000	12.4994	12.6045	12.4994	10135.00
06/06/2008	€ / R On 15-September-08			Currency Future	12.6000	12.4994	12.6045	12.4994	10135.00
06/06/2008	€ / R On 15-September-08			Currency Future	12.6000	12.4994	12.6045	12.4994	10135.00
06/06/2008	€ / R On 15-September-08			Currency Future	12.6000	12.4994	12.6045	12.4994	10135.00
06/06/2008	€ / R On 15-September-08			Currency Future	12.6000	12.4994	12.6045	12.4994	10135.00
06/06/2008	€ / R On 15-September-08			Currency Future	12.6000	12.4994	12.6045	12.4994	10135.00
06/06/2008	€ / R On 12-December-08			Currency Future	12.8500	12.7437	12.8492	12.7437	5353.00
06/06/2008	€ / R On 12-December-08			Currency Future	12.8500	12.7437	12.8492	12.7437	5353.00
06/06/2008	€ / R On 12-December-08			Currency Future	12.8500	12.7437	12.8492	12.7437	5353.00
06/06/2008	€ / R On 12-December-08			Currency Future	12.8500	12.7437	12.8492	12.7437	5353.00
06/06/2008	€ / R On 12-December-08			Currency Future	12.8500	12.7437	12.8492	12.7437	5353.00
06/06/2008	€ / R On 12-December-08			Currency Future	12.8500	12.7437	12.8492	12.7437	5353.00
06/06/2008	€ / R On 12-December-08			Currency Future	12.8500	12.7437	12.8492	12.7437	5353.00
06/06/2008	ALBI On 05-February-09			Index Future	267.1100	266.7260	267.1080	266.7260	0.00
06/06/2008	ALBI On 05-February-09			Index Future	267.1100	266.7260	267.1080	266.7260	0.00
06/06/2008	ALBI On 05-February-09			Index Future	267.1100	266.7260	267.1080	266.7260	0.00
06/06/2008	ALBI On 05-February-09			Index Future	267.1100	266.7260	267.1080	266.7260	0.00
06/06/2008	ALBI On 05-February-09			Index Future	267.1100	266.7260	267.1080	266.7260	0.00
06/06/2008	ALBI On 05-February-09			Index Future	267.1100	266.7260	267.1080	266.7260	0.00
06/06/2008	ALBI On 05-February-09			Index Future	267.1100	266.7260	267.1080	266.7260	0.00
06/06/2008	ALBI On 07-August-08			Index Future	250.2000	250.6940	250.1980	250.6940	0.00
06/06/2008	ALBI On 07-August-08			Index Future	250.2000	250.6940	250.1980	250.6940	0.00
06/06/2008	ALBI On 07-August-08			Index Future	250.2000	250.6940	250.1980	250.6940	0.00
06/06/2008	ALBI On 07-August-08			Index Future	250.2000	250.6940	250.1980	250.6940	0.00
06/06/2008	ALBI On 07-August-08			Index Future	250.2000	250.6940	250.1980	250.6940	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
06/06/2008	ALBI On 07-August-08			Index Future	250.2000	250.6940	250.1980	250.6940	0.00
06/06/2008	ALBI On 07-August-08			Index Future	250.2000	250.6940	250.1980	250.6940	0.00
06/06/2008	ALBI On 06-November-08			Index Future	257.9500	258.4565	257.9450	258.4565	594.00
06/06/2008	ALBI On 06-November-08			Index Future	257.9500	258.4565	257.9450	258.4565	594.00
06/06/2008	ALBI On 06-November-08			Index Future	257.9500	258.4565	257.9450	258.4565	594.00
06/06/2008	ALBI On 06-November-08			Index Future	257.9500	258.4565	257.9450	258.4565	594.00
06/06/2008	ALBI On 06-November-08			Index Future	257.9500	258.4565	257.9450	258.4565	594.00
06/06/2008	ALBI On 06-November-08			Index Future	257.9500	258.4565	257.9450	258.4565	594.00
06/06/2008	ALBI On 06-November-08			Index Future	257.9500	258.4565	257.9450	258.4565	594.00
06/06/2008	CRD1 On 05-February-09			Index Future	116.0500	116.2040	116.0520	116.2040	0.00
06/06/2008	CRD1 On 05-February-09			Index Future	116.0500	116.2040	116.0520	116.2040	0.00
06/06/2008	CRD1 On 05-February-09			Index Future	116.0500	116.2040	116.0520	116.2040	0.00
06/06/2008	CRD1 On 05-February-09			Index Future	116.0500	116.2040	116.0520	116.2040	0.00
06/06/2008	CRD1 On 05-February-09			Index Future	116.0500	116.2040	116.0520	116.2040	0.00
06/06/2008	CRD1 On 05-February-09			Index Future	116.0500	116.2040	116.0520	116.2040	0.00
06/06/2008	CRD1 On 05-February-09			Index Future	116.0500	116.2040	116.0520	116.2040	0.00
06/06/2008	CRD1 On 07-August-08			Index Future	108.9500	109.0920	108.9490	109.0920	0.00
06/06/2008	CRD1 On 07-August-08			Index Future	108.9500	109.0920	108.9490	109.0920	0.00
06/06/2008	CRD1 On 07-August-08			Index Future	108.9500	109.0920	108.9490	109.0920	0.00
06/06/2008	CRD1 On 07-August-08			Index Future	108.9500	109.0920	108.9490	109.0920	0.00
06/06/2008	CRD1 On 07-August-08			Index Future	108.9500	109.0920	108.9490	109.0920	0.00
06/06/2008	CRD1 On 07-August-08			Index Future	108.9500	109.0920	108.9490	109.0920	0.00
06/06/2008	CRD1 On 06-November-08			Index Future	112.3200	112.4700	112.3230	112.4700	8.00
06/06/2008	CRD1 On 06-November-08			Index Future	112.3200	112.4700	112.3230	112.4700	8.00
06/06/2008	CRD1 On 06-November-08			Index Future	112.3200	112.4700	112.3230	112.4700	8.00
06/06/2008	CRD1 On 06-November-08			Index Future	112.3200	112.4700	112.3230	112.4700	8.00
06/06/2008	CRD1 On 06-November-08			Index Future	112.3200	112.4700	112.3230	112.4700	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
06/06/2008	CRD1 On 06-November-08			Index Future	112.3200	112.4700	112.3230	112.4700	8.00
06/06/2008	CRD1 On 06-November-08			Index Future	112.3200	112.4700	112.3230	112.4700	8.00
06/06/2008	GOVI On 05-February-09			jGovi	269.2400	269.7580	269.2390	269.7580	0.00
06/06/2008	GOVI On 05-February-09			jGovi	269.2400	269.7580	269.2390	269.7580	0.00
06/06/2008	GOVI On 05-February-09			jGovi	269.2400	269.7580	269.2390	269.7580	0.00
06/06/2008	GOVI On 05-February-09			jGovi	269.2400	269.7580	269.2390	269.7580	0.00
06/06/2008	GOVI On 05-February-09			jGovi	269.2400	269.7580	269.2390	269.7580	0.00
06/06/2008	GOVI On 05-February-09			jGovi	269.2400	269.7580	269.2390	269.7580	0.00
06/06/2008	GOVI On 05-February-09			jGovi	269.2400	269.7580	269.2390	269.7580	0.00
06/06/2008	GOVI On 07-August-08			jGovi	252.7600	253.2465	252.7615	253.2465	366.00
06/06/2008	GOVI On 07-August-08			jGovi	252.7600	253.2465	252.7615	253.2465	366.00
06/06/2008	GOVI On 07-August-08			jGovi	252.7600	253.2465	252.7615	253.2465	366.00
06/06/2008	GOVI On 07-August-08			jGovi	252.7600	253.2465	252.7615	253.2465	366.00
06/06/2008	GOVI On 07-August-08			jGovi	252.7600	253.2465	252.7615	253.2465	366.00
06/06/2008	GOVI On 07-August-08			jGovi	252.7600	253.2465	252.7615	253.2465	366.00
06/06/2008	GOVI On 07-August-08			jGovi	252.7600	253.2465	252.7615	253.2465	366.00
06/06/2008	GOVI On 06-November-08			jGovi	260.5900	261.0880	260.5875	261.0880	60.00
06/06/2008	GOVI On 06-November-08			jGovi	260.5900	261.0880	260.5875	261.0880	60.00
06/06/2008	GOVI On 06-November-08			jGovi	260.5900	261.0880	260.5875	261.0880	60.00
06/06/2008	GOVI On 06-November-08			jGovi	260.5900	261.0880	260.5875	261.0880	60.00
06/06/2008	GOVI On 06-November-08			jGovi	260.5900	261.0880	260.5875	261.0880	60.00
06/06/2008	GOVI On 06-November-08			jGovi	260.5900	261.0880	260.5875	261.0880	60.00
06/06/2008	GOVI On 06-November-08			jGovi	260.5900	261.0880	260.5875	261.0880	60.00
06/06/2008	ILBI On 05-February-09			Index Future	344.4800	344.3970	344.4840	344.3970	0.00
06/06/2008	ILBI On 05-February-09			Index Future	344.4800	344.3970	344.4840	344.3970	0.00
06/06/2008	ILBI On 05-February-09			Index Future	344.4800	344.3970	344.4840	344.3970	0.00
06/06/2008	ILBI On 05-February-09			Index Future	344.4800	344.3970	344.4840	344.3970	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
06/06/2008	ILBI On 05-February-09			Index Future	344.4800	344.3970	344.4840	344.3970	0.00
06/06/2008	ILBI On 05-February-09			Index Future	344.4800	344.3970	344.4840	344.3970	0.00
06/06/2008	ILBI On 05-February-09			Index Future	344.4800	344.3970	344.4840	344.3970	0.00
06/06/2008	ILBI On 07-August-08			Index Future	322.9500	322.8605	322.9495	322.8605	1.00
06/06/2008	ILBI On 07-August-08			Index Future	322.9500	322.8605	322.9495	322.8605	1.00
06/06/2008	ILBI On 07-August-08			Index Future	322.9500	322.8605	322.9495	322.8605	1.00
06/06/2008	ILBI On 07-August-08			Index Future	322.9500	322.8605	322.9495	322.8605	1.00
06/06/2008	ILBI On 07-August-08			Index Future	322.9500	322.8605	322.9495	322.8605	1.00
06/06/2008	ILBI On 07-August-08			Index Future	322.9500	322.8605	322.9495	322.8605	1.00
06/06/2008	ILBI On 06-November-08			Index Future	333.7900	333.7080	333.7940	333.7080	0.00
06/06/2008	ILBI On 06-November-08			Index Future	333.7900	333.7080	333.7940	333.7080	0.00
06/06/2008	ILBI On 06-November-08			Index Future	333.7900	333.7080	333.7940	333.7080	0.00
06/06/2008	ILBI On 06-November-08			Index Future	333.7900	333.7080	333.7940	333.7080	0.00
06/06/2008	ILBI On 06-November-08			Index Future	333.7900	333.7080	333.7940	333.7080	0.00
06/06/2008	ILBI On 06-November-08			Index Future	333.7900	333.7080	333.7940	333.7080	0.00
06/06/2008	J153 On 31-August-10			jSwap	12.4200	12.4150	0.1062	0.1061	0.00
06/06/2008	J153 On 31-August-10			jSwap	12.4200	12.4150	0.1062	0.1061	0.00
06/06/2008	J153 On 31-August-10			jSwap	12.4200	12.4150	0.1062	0.1061	0.00
06/06/2008	J153 On 31-August-10			jSwap	12.4200	12.4150	0.1062	0.1061	0.00
06/06/2008	J153 On 31-August-10			jSwap	12.4200	12.4150	0.1062	0.1061	0.00
06/06/2008	J153 On 31-August-10			jSwap	12.4200	12.4150	0.1062	0.1061	0.00
06/06/2008	J153 On 31-August-10			jSwap	12.4200	12.4150	0.1062	0.1061	0.00
06/06/2008	J157 On 15-September-15			jSwap	11.0300	11.0290	0.0901	0.0900	0.00
06/06/2008	J157 On 15-September-15			jSwap	11.0300	11.0290	0.0901	0.0900	0.00
06/06/2008	J157 On 15-September-15			jSwap	11.0300	11.0290	0.0901	0.0900	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
06/06/2008	J157 On 15-September-15			jSwap	11.0300	11.0290	0.0901	0.0900	0.00
06/06/2008	J157 On 15-September-15			jSwap	11.0300	11.0290	0.0901	0.0900	0.00
06/06/2008	J157 On 15-September-15			jSwap	11.0300	11.0290	0.0901	0.0900	0.00
06/06/2008	J157 On 15-September-15			jSwap	11.0300	11.0290	0.0901	0.0900	0.00
06/06/2008	J186 On 21-December-26			jSwap	10.1600	10.1570	0.2283	0.2282	0.00
06/06/2008	J186 On 21-December-26			jSwap	10.1600	10.1570	0.2283	0.2282	0.00
06/06/2008	J186 On 21-December-26			jSwap	10.1600	10.1570	0.2283	0.2282	0.00
06/06/2008	J186 On 21-December-26			jSwap	10.1600	10.1570	0.2283	0.2282	0.00
06/06/2008	J186 On 21-December-26			jSwap	10.1600	10.1570	0.2283	0.2282	0.00
06/06/2008	J186 On 21-December-26			jSwap	10.1600	10.1570	0.2283	0.2282	0.00
06/06/2008	J186 On 21-December-26			jSwap	10.1600	10.1570	0.2283	0.2282	0.00
06/06/2008	J201 On 22-December-14			jSwap	11.1700	11.1650	0.1815	0.1814	0.00
06/06/2008	J201 On 22-December-14			jSwap	11.1700	11.1650	0.1815	0.1814	0.00
06/06/2008	J201 On 22-December-14			jSwap	11.1700	11.1650	0.1815	0.1814	0.00
06/06/2008	J201 On 22-December-14			jSwap	11.1700	11.1650	0.1815	0.1814	0.00
06/06/2008	J201 On 22-December-14			jSwap	11.1700	11.1650	0.1815	0.1814	0.00
06/06/2008	J201 On 22-December-14			jSwap	11.1700	11.1650	0.1815	0.1814	0.00
06/06/2008	J201 On 22-December-14			jSwap	11.1700	11.1650	0.1815	0.1814	0.00
06/06/2008	J203 On 15-September-17			jSwap	10.7700	10.7660	0.1926	0.1925	0.00
06/06/2008	J203 On 15-September-17			jSwap	10.7700	10.7660	0.1926	0.1925	0.00
06/06/2008	J203 On 15-September-17			jSwap	10.7700	10.7660	0.1926	0.1925	0.00
06/06/2008	J203 On 15-September-17			jSwap	10.7700	10.7660	0.1926	0.1925	0.00
06/06/2008	J203 On 15-September-17			jSwap	10.7700	10.7660	0.1926	0.1925	0.00
06/06/2008	J203 On 15-September-17			jSwap	10.7700	10.7660	0.1926	0.1925	0.00
06/06/2008	J203 On 15-September-17			jSwap	10.7700	10.7660	0.1926	0.1925	0.00
06/06/2008	J203 On 15-September-17			jSwap	10.7700	10.7660	0.1926	0.1925	0.00
06/06/2008	J204 On 21-December-18			jSwap	10.6600	10.6600	0.2084	0.2083	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
06/06/2008	JFRA On 07-May-09			JFra	12.6800	12.6680	0.0306	0.0306	0.00
06/06/2008	JFRA On 07-May-09			JFra	12.6800	12.6680	0.0306	0.0306	0.00
06/06/2008	JFRA On 07-May-09			JFra	12.6800	12.6680	0.0306	0.0306	0.00
06/06/2008	JFRA On 07-May-09			JFra	12.6800	12.6680	0.0306	0.0306	0.00
06/06/2008	JFRA On 07-May-09			JFra	12.6800	12.6680	0.0306	0.0306	0.00
06/06/2008	JFRA On 07-May-09			JFra	12.6800	12.6680	0.0306	0.0306	0.00
06/06/2008	JFRA On 07-May-09			JFra	12.6800	12.6680	0.0306	0.0306	0.00
06/06/2008	JFRA On 07-August-08			JFra	12.7600	12.7640	0.0308	0.0308	0.00
06/06/2008	JFRA On 07-August-08			JFra	12.7600	12.7640	0.0308	0.0308	0.00
06/06/2008	JFRA On 07-August-08			JFra	12.7600	12.7640	0.0308	0.0308	0.00
06/06/2008	JFRA On 07-August-08			JFra	12.7600	12.7640	0.0308	0.0308	0.00
06/06/2008	JFRA On 07-August-08			JFra	12.7600	12.7640	0.0308	0.0308	0.00
06/06/2008	JFRA On 07-August-08			JFra	12.7600	12.7640	0.0308	0.0308	0.00
06/06/2008	JFRA On 07-August-08			JFra	12.7600	12.7640	0.0308	0.0308	0.00
06/06/2008	JFRA On 06-August-09			JFra	12.3700	12.3670	0.0299	0.0299	0.00
06/06/2008	JFRA On 06-August-09			JFra	12.3700	12.3670	0.0299	0.0299	0.00
06/06/2008	JFRA On 06-August-09			JFra	12.3700	12.3670	0.0299	0.0299	0.00
06/06/2008	JFRA On 06-August-09			JFra	12.3700	12.3670	0.0299	0.0299	0.00
06/06/2008	JFRA On 06-August-09			JFra	12.3700	12.3670	0.0299	0.0299	0.00
06/06/2008	JFRA On 06-August-09			JFra	12.3700	12.3670	0.0299	0.0299	0.00
06/06/2008	JFRA On 06-August-09			JFra	12.3700	12.3670	0.0299	0.0299	0.00
06/06/2008	JFRA On 06-November-08			JFra	12.8400	12.8360	0.0310	0.0310	0.00
06/06/2008	JFRA On 06-November-08			JFra	12.8400	12.8360	0.0310	0.0310	0.00
06/06/2008	JFRA On 06-November-08			JFra	12.8400	12.8360	0.0310	0.0310	0.00
06/06/2008	JFRA On 06-November-08			JFra	12.8400	12.8360	0.0310	0.0310	0.00
06/06/2008	JFRA On 06-November-08			JFra	12.8400	12.8360	0.0310	0.0310	0.00
06/06/2008	JFRA On 06-November-08			JFra	12.8400	12.8360	0.0310	0.0310	0.00
06/06/2008	JFRA On 06-November-08			JFra	12.8400	12.8360	0.0310	0.0310	0.00
06/06/2008	JFRA On 05-November-09			JFra	12.0100	12.0180	0.0291	0.0291	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
06/06/2008	JFRA On 05-November-09			JFra	12.0100	12.0180	0.0291	0.0291	0.00
06/06/2008	JFRA On 05-November-09			JFra	12.0100	12.0180	0.0291	0.0291	0.00
06/06/2008	JFRA On 05-November-09			JFra	12.0100	12.0180	0.0291	0.0291	0.00
06/06/2008	JFRA On 05-November-09			JFra	12.0100	12.0180	0.0291	0.0291	0.00
06/06/2008	JFRA On 05-November-09			JFra	12.0100	12.0180	0.0291	0.0291	0.00
06/06/2008	JFRA On 05-November-09			JFra	12.0100	12.0180	0.0291	0.0291	0.00
06/06/2008	JFRA On 06-November-08			JFra	12.8400	0.0000	0.0310	0.0000	0.00
06/06/2008	JFRA On 06-November-08			JFra	12.8400	0.0000	0.0310	0.0000	0.00
06/06/2008	JFRA On 06-November-08			JFra	12.8400	0.0000	0.0310	0.0000	0.00
06/06/2008	JFRA On 06-November-08			JFra	12.8400	0.0000	0.0310	0.0000	0.00
06/06/2008	JFRA On 06-November-08			JFra	12.8400	0.0000	0.0310	0.0000	0.00
06/06/2008	JFRA On 06-November-08			JFra	12.8400	0.0000	0.0310	0.0000	0.00
06/06/2008	JFRA On 06-November-08			JFra	12.8400	0.0000	0.0310	0.0000	0.00
06/06/2008	JFRA On 05-February-09			JFra	12.8400	0.0000	0.0310	0.0000	0.00
06/06/2008	JFRA On 05-February-09			JFra	12.8400	0.0000	0.0310	0.0000	0.00
06/06/2008	JFRA On 05-February-09			JFra	12.8400	0.0000	0.0310	0.0000	0.00
06/06/2008	JFRA On 05-February-09			JFra	12.8400	0.0000	0.0310	0.0000	0.00
06/06/2008	JFRA On 05-February-09			JFra	12.8400	0.0000	0.0310	0.0000	0.00
06/06/2008	JFRA On 05-February-09			JFra	12.8400	0.0000	0.0310	0.0000	0.00
06/06/2008	JFRA On 05-February-09			JFra	12.8400	0.0000	0.0310	0.0000	0.00
06/06/2008	JFRA On 07-May-09			JFra	12.6800	0.0000	0.0306	0.0000	0.00
06/06/2008	JFRA On 07-May-09			JFra	12.6800	0.0000	0.0306	0.0000	0.00
06/06/2008	JFRA On 07-May-09			JFra	12.6800	0.0000	0.0306	0.0000	0.00
06/06/2008	JFRA On 07-May-09			JFra	12.6800	0.0000	0.0306	0.0000	0.00
06/06/2008	JFRA On 07-May-09			JFra	12.6800	0.0000	0.0306	0.0000	0.00
06/06/2008	JFRA On 07-May-09			JFra	12.6800	0.0000	0.0306	0.0000	0.00
06/06/2008	JFRA On 07-May-09			JFra	12.6800	0.0000	0.0306	0.0000	0.00
06/06/2008	JN02 On 05-February-09			JNote	11.9500	11.9460	0.2086	0.2086	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
06/06/2008	JN02 On 05-February-09			jNote	11.9500	11.9460	0.2086	0.2086	0.00
06/06/2008	JN02 On 05-February-09			jNote	11.9500	11.9460	0.2086	0.2086	0.00
06/06/2008	JN02 On 05-February-09			jNote	11.9500	11.9460	0.2086	0.2086	0.00
06/06/2008	JN02 On 05-February-09			jNote	11.9500	11.9460	0.2086	0.2086	0.00
06/06/2008	JN02 On 05-February-09			jNote	11.9500	11.9460	0.2086	0.2086	0.00
06/06/2008	JN02 On 05-February-09			jNote	11.9500	11.9460	0.2086	0.2086	0.00
06/06/2008	JN02 On 07-August-08			jNote	12.3700	12.3650	0.2152	0.2152	0.00
06/06/2008	JN02 On 07-August-08			jNote	12.3700	12.3650	0.2152	0.2152	0.00
06/06/2008	JN02 On 07-August-08			jNote	12.3700	12.3650	0.2152	0.2152	0.00
06/06/2008	JN02 On 07-August-08			jNote	12.3700	12.3650	0.2152	0.2152	0.00
06/06/2008	JN02 On 07-August-08			jNote	12.3700	12.3650	0.2152	0.2152	0.00
06/06/2008	JN02 On 07-August-08			jNote	12.3700	12.3650	0.2152	0.2152	0.00
06/06/2008	JN02 On 07-August-08			jNote	12.3700	12.3650	0.2152	0.2152	0.00
06/06/2008	JN02 On 06-November-08			jNote	12.1800	12.1760	0.2122	0.2122	0.00
06/06/2008	JN02 On 06-November-08			jNote	12.1800	12.1760	0.2122	0.2122	0.00
06/06/2008	JN02 On 06-November-08			jNote	12.1800	12.1760	0.2122	0.2122	0.00
06/06/2008	JN02 On 06-November-08			jNote	12.1800	12.1760	0.2122	0.2122	0.00
06/06/2008	JN02 On 06-November-08			jNote	12.1800	12.1760	0.2122	0.2122	0.00
06/06/2008	JN02 On 06-November-08			jNote	12.1800	12.1760	0.2122	0.2122	0.00
06/06/2008	JN02 On 06-November-08			jNote	12.1800	12.1760	0.2122	0.2122	0.00
06/06/2008	JN05 On 05-February-09			jNote	10.9000	10.8980	0.4116	0.4115	0.00
06/06/2008	JN05 On 05-February-09			jNote	10.9000	10.8980	0.4116	0.4115	0.00
06/06/2008	JN05 On 05-February-09			jNote	10.9000	10.8980	0.4116	0.4115	0.00
06/06/2008	JN05 On 05-February-09			jNote	10.9000	10.8980	0.4116	0.4115	0.00
06/06/2008	JN05 On 05-February-09			jNote	10.9000	10.8980	0.4116	0.4115	0.00
06/06/2008	JN05 On 05-February-09			jNote	10.9000	10.8980	0.4116	0.4115	0.00
06/06/2008	JN05 On 05-February-09			jNote	10.9000	10.8980	0.4116	0.4115	0.00
06/06/2008	JN05 On 07-August-08			jNote	11.2600	11.2540	0.4201	0.4200	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
06/06/2008	JN05 On 07-August-08			jNote	11.2600	11.2540	0.4201	0.4200	0.00
06/06/2008	JN05 On 07-August-08			jNote	11.2600	11.2540	0.4201	0.4200	0.00
06/06/2008	JN05 On 07-August-08			jNote	11.2600	11.2540	0.4201	0.4200	0.00
06/06/2008	JN05 On 07-August-08			jNote	11.2600	11.2540	0.4201	0.4200	0.00
06/06/2008	JN05 On 07-August-08			jNote	11.2600	11.2540	0.4201	0.4200	0.00
06/06/2008	JN05 On 07-August-08			jNote	11.2600	11.2540	0.4201	0.4200	0.00
06/06/2008	JN05 On 07-November-08			jNote	10.6600	10.6120	0.3863	0.3850	0.00
06/06/2008	JN05 On 07-November-08			jNote	10.6600	10.6120	0.3863	0.3850	0.00
06/06/2008	JN05 On 07-November-08			jNote	10.6600	10.6120	0.3863	0.3850	0.00
06/06/2008	JN05 On 07-November-08			jNote	10.6600	10.6120	0.3863	0.3850	0.00
06/06/2008	JN05 On 07-November-08			jNote	10.6600	10.6120	0.3863	0.3850	0.00
06/06/2008	JN05 On 07-November-08			jNote	10.6600	10.6120	0.3863	0.3850	0.00
06/06/2008	JN05 On 07-November-08			jNote	10.6600	10.6120	0.3863	0.3850	0.00
06/06/2008	JN10 On 05-February-09			jNote	10.2100	10.2050	0.6244	0.6243	0.00
06/06/2008	JN10 On 05-February-09			jNote	10.2100	10.2050	0.6244	0.6243	0.00
06/06/2008	JN10 On 05-February-09			jNote	10.2100	10.2050	0.6244	0.6243	0.00
06/06/2008	JN10 On 05-February-09			jNote	10.2100	10.2050	0.6244	0.6243	0.00
06/06/2008	JN10 On 05-February-09			jNote	10.2100	10.2050	0.6244	0.6243	0.00
06/06/2008	JN10 On 05-February-09			jNote	10.2100	10.2050	0.6244	0.6243	0.00
06/06/2008	JN10 On 05-February-09			jNote	10.2100	10.2050	0.6244	0.6243	0.00
06/06/2008	JN10 On 07-August-08			jNote	10.4500	10.4500	0.6308	0.6308	0.00
06/06/2008	JN10 On 07-August-08			jNote	10.4500	10.4500	0.6308	0.6308	0.00
06/06/2008	JN10 On 07-August-08			jNote	10.4500	10.4500	0.6308	0.6308	0.00
06/06/2008	JN10 On 07-August-08			jNote	10.4500	10.4500	0.6308	0.6308	0.00
06/06/2008	JN10 On 07-August-08			jNote	10.4500	10.4500	0.6308	0.6308	0.00
06/06/2008	JN10 On 07-August-08			jNote	10.4500	10.4500	0.6308	0.6308	0.00
06/06/2008	JN10 On 07-August-08			jNote	10.4500	10.4500	0.6308	0.6308	0.00
06/06/2008	JN10 On 07-August-08			jNote	10.4500	10.4500	0.6308	0.6308	0.00
06/06/2008	JN10 On 07-August-08			jNote	10.4500	10.4500	0.6308	0.6308	0.00
06/06/2008	JN10 On 07-November-08			jNote	10.1900	10.1470	0.6162	0.6148	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
06/06/2008	JN10 On 07-November-08			jNote	10.1900	10.1470	0.6162	0.6148	0.00
06/06/2008	JN10 On 07-November-08			jNote	10.1900	10.1470	0.6162	0.6148	0.00
06/06/2008	JN10 On 07-November-08			jNote	10.1900	10.1470	0.6162	0.6148	0.00
06/06/2008	JN10 On 07-November-08			jNote	10.1900	10.1470	0.6162	0.6148	0.00
06/06/2008	JN10 On 07-November-08			jNote	10.1900	10.1470	0.6162	0.6148	0.00
06/06/2008	JN10 On 07-November-08			jNote	10.1900	10.1470	0.6162	0.6148	0.00
06/06/2008	JROD On 30-June-08			jRod	11.3000	11.3130	0.0090	0.0085	0.00
06/06/2008	JROD On 30-June-08			jRod	11.3000	11.3130	0.0090	0.0085	0.00
06/06/2008	JROD On 30-June-08			jRod	11.3000	11.3130	0.0090	0.0085	0.00
06/06/2008	JROD On 30-June-08			jRod	11.3000	11.3130	0.0090	0.0085	0.00
06/06/2008	JROD On 30-June-08			jRod	11.3000	11.3130	0.0090	0.0085	0.00
06/06/2008	JROD On 30-June-08			jRod	11.3000	11.3130	0.0090	0.0085	0.00
06/06/2008	JROD On 30-June-08			jRod	11.3000	11.3130	0.0090	0.0085	0.00
06/06/2008	JROD On 31-July-08			jRod	11.7900	11.8220	0.0102	0.0097	0.00
06/06/2008	JROD On 31-July-08			jRod	11.7900	11.8220	0.0102	0.0097	0.00
06/06/2008	JROD On 31-July-08			jRod	11.7900	11.8220	0.0102	0.0097	0.00
06/06/2008	JROD On 31-July-08			jRod	11.7900	11.8220	0.0102	0.0097	0.00
06/06/2008	JROD On 31-July-08			jRod	11.7900	11.8220	0.0102	0.0097	0.00
06/06/2008	JROD On 31-July-08			jRod	11.7900	11.8220	0.0102	0.0097	0.00
06/06/2008	JROD On 29-August-08			jRod	12.3800	12.4280	0.0114	0.0110	0.00
06/06/2008	JROD On 29-August-08			jRod	12.3800	12.4280	0.0114	0.0110	0.00
06/06/2008	JROD On 29-August-08			jRod	12.3800	12.4280	0.0114	0.0110	0.00
06/06/2008	JROD On 29-August-08			jRod	12.3800	12.4280	0.0114	0.0110	0.00
06/06/2008	JROD On 29-August-08			jRod	12.3800	12.4280	0.0114	0.0110	0.00
06/06/2008	JROD On 29-August-08			jRod	12.3800	12.4280	0.0114	0.0110	0.00
06/06/2008	JROD On 29-August-08			jRod	12.3800	12.4280	0.0114	0.0110	0.00
06/06/2008	JROD On 29-August-08			jRod	12.3800	12.4280	0.0114	0.0110	0.00
06/06/2008	JROD On 30-September-08			jRod	12.1400	12.1630	0.0210	0.0206	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
06/06/2008	JROD On 30-September-08			jRod	12.1400	12.1630	0.0210	0.0206	0.00
06/06/2008	JROD On 30-September-08			jRod	12.1400	12.1630	0.0210	0.0206	0.00
06/06/2008	JROD On 30-September-08			jRod	12.1400	12.1630	0.0210	0.0206	0.00
06/06/2008	JROD On 30-September-08			jRod	12.1400	12.1630	0.0210	0.0206	0.00
06/06/2008	JROD On 30-September-08			jRod	12.1400	12.1630	0.0210	0.0206	0.00
06/06/2008	JROD On 30-September-08			jRod	12.1400	12.1630	0.0210	0.0206	0.00
06/06/2008	JROD On 31-October-08			jRod	12.5300	12.5500	0.0228	0.0224	0.00
06/06/2008	JROD On 31-October-08			jRod	12.5300	12.5500	0.0228	0.0224	0.00
06/06/2008	JROD On 31-October-08			jRod	12.5300	12.5500	0.0228	0.0224	0.00
06/06/2008	JROD On 31-October-08			jRod	12.5300	12.5500	0.0228	0.0224	0.00
06/06/2008	JROD On 31-October-08			jRod	12.5300	12.5500	0.0228	0.0224	0.00
06/06/2008	JROD On 31-October-08			jRod	12.5300	12.5500	0.0228	0.0224	0.00
06/06/2008	JROD On 31-October-08			jRod	12.5300	12.5500	0.0228	0.0224	0.00
06/06/2008	JROD On 28-November-08			jRod	12.8700	12.8880	0.0239	0.0235	0.00
06/06/2008	JROD On 28-November-08			jRod	12.8700	12.8880	0.0239	0.0235	0.00
06/06/2008	JROD On 28-November-08			jRod	12.8700	12.8880	0.0239	0.0235	0.00
06/06/2008	JROD On 28-November-08			jRod	12.8700	12.8880	0.0239	0.0235	0.00
06/06/2008	JROD On 28-November-08			jRod	12.8700	12.8880	0.0239	0.0235	0.00
06/06/2008	JROD On 28-November-08			jRod	12.8700	12.8880	0.0239	0.0235	0.00
06/06/2008	JROD On 28-November-08			jRod	12.8700	12.8880	0.0239	0.0235	0.00
06/06/2008	JROD On 28-November-08			jRod	12.8700	12.8880	0.0239	0.0235	0.00
06/06/2008	JROD On 31-December-08			jRod	12.5400	12.5550	0.0336	0.0332	0.00
06/06/2008	JROD On 31-December-08			jRod	12.5400	12.5550	0.0336	0.0332	0.00
06/06/2008	JROD On 31-December-08			jRod	12.5400	12.5550	0.0336	0.0332	0.00
06/06/2008	JROD On 31-December-08			jRod	12.5400	12.5550	0.0336	0.0332	0.00
06/06/2008	JROD On 31-December-08			jRod	12.5400	12.5550	0.0336	0.0332	0.00
06/06/2008	JROD On 31-December-08			jRod	12.5400	12.5550	0.0336	0.0332	0.00
06/06/2008	JROD On 31-December-08			jRod	12.5400	12.5550	0.0336	0.0332	0.00
06/06/2008	JROD On 31-December-08			jRod	12.5400	12.5550	0.0336	0.0332	0.00
06/06/2008	OTH1 On 05-February-09			Index Future	252.8900	253.6460	252.8920	253.6460	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
06/06/2008	OTH1 On 05-February-09			Index Future	252.8900	253.6460	252.8920	253.6460	0.00
06/06/2008	OTH1 On 05-February-09			Index Future	252.8900	253.6460	252.8920	253.6460	0.00
06/06/2008	OTH1 On 05-February-09			Index Future	252.8900	253.6460	252.8920	253.6460	0.00
06/06/2008	OTH1 On 05-February-09			Index Future	252.8900	253.6460	252.8920	253.6460	0.00
06/06/2008	OTH1 On 05-February-09			Index Future	252.8900	253.6460	252.8920	253.6460	0.00
06/06/2008	OTH1 On 05-February-09			Index Future	252.8900	253.6460	252.8920	253.6460	0.00
06/06/2008	OTH1 On 07-August-08			Index Future	237.4200	238.1210	237.4150	238.1210	0.00
06/06/2008	OTH1 On 07-August-08			Index Future	237.4200	238.1210	237.4150	238.1210	0.00
06/06/2008	OTH1 On 07-August-08			Index Future	237.4200	238.1210	237.4150	238.1210	0.00
06/06/2008	OTH1 On 07-August-08			Index Future	237.4200	238.1210	237.4150	238.1210	0.00
06/06/2008	OTH1 On 07-August-08			Index Future	237.4200	238.1210	237.4150	238.1210	0.00
06/06/2008	OTH1 On 07-August-08			Index Future	237.4200	238.1210	237.4150	238.1210	0.00
06/06/2008	OTH1 On 07-August-08			Index Future	237.4200	238.1210	237.4150	238.1210	0.00
06/06/2008	OTH1 On 06-November-08			Index Future	244.7700	245.4940	244.7660	245.4940	12.00
06/06/2008	OTH1 On 06-November-08			Index Future	244.7700	245.4940	244.7660	245.4940	12.00
06/06/2008	OTH1 On 06-November-08			Index Future	244.7700	245.4940	244.7660	245.4940	12.00
06/06/2008	OTH1 On 06-November-08			Index Future	244.7700	245.4940	244.7660	245.4940	12.00
06/06/2008	OTH1 On 06-November-08			Index Future	244.7700	245.4940	244.7660	245.4940	12.00
06/06/2008	OTH1 On 06-November-08			Index Future	244.7700	245.4940	244.7660	245.4940	12.00
06/06/2008	OTH1 On 06-November-08			Index Future	244.7700	245.4940	244.7660	245.4940	12.00
06/06/2008	R153 On 05-February-09			Bond Future	10.9300	10.9000	108.7174	108.7600	0.00
06/06/2008	R153 On 05-February-09			Bond Future	10.9300	10.9000	108.7174	108.7600	0.00
06/06/2008	R153 On 05-February-09			Bond Future	10.9300	10.9000	108.7174	108.7600	0.00
06/06/2008	R153 On 05-February-09			Bond Future	10.9300	10.9000	108.7174	108.7600	0.00
06/06/2008	R153 On 05-February-09			Bond Future	10.9300	10.9000	108.7174	108.7600	0.00
06/06/2008	R153 On 05-February-09			Bond Future	10.9300	10.9000	108.7174	108.7600	0.00
06/06/2008	R153 On 05-February-09			Bond Future	10.9300	10.9000	108.7174	108.7600	0.00
06/06/2008	R153 On 07-August-08			Bond Future	11.4700	11.4400	108.5435	108.5980	8254.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2008	R153 On 07-August-08			Bond Future	11.4700	11.4400	108.5435	108.5980	8254.00
06/06/2008	R153 On 07-August-08			Bond Future	11.4700	11.4400	108.5435	108.5980	8254.00
06/06/2008	R153 On 07-August-08			Bond Future	11.4700	11.4400	108.5435	108.5980	8254.00
06/06/2008	R153 On 07-August-08			Bond Future	11.4700	11.4400	108.5435	108.5980	8254.00
06/06/2008	R153 On 07-August-08			Bond Future	11.4700	11.4400	108.5435	108.5980	8254.00
06/06/2008	R153 On 07-August-08			Bond Future	11.4700	11.4400	108.5435	108.5980	8254.00
06/06/2008	R153 On 06-November-08			Bond Future	11.3100	11.2800	105.2289	105.2776	0.00
06/06/2008	R153 On 06-November-08			Bond Future	11.3100	11.2800	105.2289	105.2776	0.00
06/06/2008	R153 On 06-November-08			Bond Future	11.3100	11.2800	105.2289	105.2776	0.00
06/06/2008	R153 On 06-November-08			Bond Future	11.3100	11.2800	105.2289	105.2776	0.00
06/06/2008	R153 On 06-November-08			Bond Future	11.3100	11.2800	105.2289	105.2776	0.00
06/06/2008	R153 On 06-November-08			Bond Future	11.3100	11.2800	105.2289	105.2776	0.00
06/06/2008	R153 On 06-November-08			Bond Future	11.3100	11.2800	105.2289	105.2776	0.00
06/06/2008	R157 On 05-February-09			Bond Future	9.8000	9.7610	123.1491	123.3619	2500.00
06/06/2008	R157 On 05-February-09			Bond Future	9.8000	9.7610	123.1491	123.3619	2500.00
06/06/2008	R157 On 05-February-09			Bond Future	9.8000	9.7610	123.1491	123.3619	2500.00
06/06/2008	R157 On 05-February-09			Bond Future	9.8000	9.7610	123.1491	123.3619	2500.00
06/06/2008	R157 On 05-February-09			Bond Future	9.8000	9.7610	123.1491	123.3619	2500.00
06/06/2008	R157 On 05-February-09			Bond Future	9.8000	9.7610	123.1491	123.3619	2500.00
06/06/2008	R157 On 05-February-09			Bond Future	9.8000	9.7610	123.1491	123.3619	2500.00
06/06/2008	R157 On 07-August-08			Bond Future	10.0900	10.0500	122.4599	122.6814	6794.00
06/06/2008	R157 On 07-August-08			Bond Future	10.0900	10.0500	122.4599	122.6814	6794.00
06/06/2008	R157 On 07-August-08			Bond Future	10.0900	10.0500	122.4599	122.6814	6794.00
06/06/2008	R157 On 07-August-08			Bond Future	10.0900	10.0500	122.4599	122.6814	6794.00
06/06/2008	R157 On 07-August-08			Bond Future	10.0900	10.0500	122.4599	122.6814	6794.00
06/06/2008	R157 On 07-August-08			Bond Future	10.0900	10.0500	122.4599	122.6814	6794.00
06/06/2008	R157 On 07-August-08			Bond Future	10.0900	10.0500	122.4599	122.6814	6794.00
06/06/2008	R157 On 06-November-08			Bond Future	9.9800	9.9410	119.2420	119.4589	2500.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2008	R157 On 06-November-08			Bond Future	9.9800	9.9410	119.2420	119.4589	2500.00
06/06/2008	R157 On 06-November-08			Bond Future	9.9800	9.9410	119.2420	119.4589	2500.00
06/06/2008	R157 On 06-November-08			Bond Future	9.9800	9.9410	119.2420	119.4589	2500.00
06/06/2008	R157 On 06-November-08			Bond Future	9.9800	9.9410	119.2420	119.4589	2500.00
06/06/2008	R157 On 06-November-08			Bond Future	9.9800	9.9410	119.2420	119.4589	2500.00
06/06/2008	R157 On 06-November-08			Bond Future	9.9800	9.9410	119.2420	119.4589	2500.00
06/06/2008	R186 On 05-February-09			Bond Future	9.6900	9.6520	108.2452	108.6004	2500.00
06/06/2008	R186 On 05-February-09			Bond Future	9.6900	9.6520	108.2452	108.6004	2500.00
06/06/2008	R186 On 05-February-09			Bond Future	9.6900	9.6520	108.2452	108.6004	2500.00
06/06/2008	R186 On 05-February-09			Bond Future	9.6900	9.6520	108.2452	108.6004	2500.00
06/06/2008	R186 On 05-February-09			Bond Future	9.6900	9.6520	108.2452	108.6004	2500.00
06/06/2008	R186 On 05-February-09			Bond Future	9.6900	9.6520	108.2452	108.6004	2500.00
06/06/2008	R186 On 05-February-09			Bond Future	9.6900	9.6520	108.2452	108.6004	2500.00
06/06/2008	R186 On 07-August-08			Bond Future	9.9000	9.8560	106.5333	106.8831	2410.00
06/06/2008	R186 On 07-August-08			Bond Future	9.9000	9.8560	106.5333	106.8831	2410.00
06/06/2008	R186 On 07-August-08			Bond Future	9.9000	9.8560	106.5333	106.8831	2410.00
06/06/2008	R186 On 07-August-08			Bond Future	9.9000	9.8560	106.5333	106.8831	2410.00
06/06/2008	R186 On 07-August-08			Bond Future	9.9000	9.8560	106.5333	106.8831	2410.00
06/06/2008	R186 On 07-August-08			Bond Future	9.9000	9.8560	106.5333	106.8831	2410.00
06/06/2008	R186 On 07-August-08			Bond Future	9.9000	9.8560	106.5333	106.8831	2410.00
06/06/2008	R186 On 06-November-08			Bond Future	9.8100	9.7680	109.8905	110.2424	2500.00
06/06/2008	R186 On 06-November-08			Bond Future	9.8100	9.7680	109.8905	110.2424	2500.00
06/06/2008	R186 On 06-November-08			Bond Future	9.8100	9.7680	109.8905	110.2424	2500.00
06/06/2008	R186 On 06-November-08			Bond Future	9.8100	9.7680	109.8905	110.2424	2500.00
06/06/2008	R186 On 06-November-08			Bond Future	9.8100	9.7680	109.8905	110.2424	2500.00
06/06/2008	R186 On 06-November-08			Bond Future	9.8100	9.7680	109.8905	110.2424	2500.00
06/06/2008	R186 On 06-November-08			Bond Future	9.8100	9.7680	109.8905	110.2424	2500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2008	R196 On 05-February-09			Bond Future	11.7000	11.6990	104.3978	104.3977	0.00
06/06/2008	R196 On 05-February-09			Bond Future	11.7000	11.6990	104.3978	104.3977	0.00
06/06/2008	R196 On 05-February-09			Bond Future	11.7000	11.6990	104.3978	104.3977	0.00
06/06/2008	R196 On 05-February-09			Bond Future	11.7000	11.6990	104.3978	104.3977	0.00
06/06/2008	R196 On 05-February-09			Bond Future	11.7000	11.6990	104.3978	104.3977	0.00
06/06/2008	R196 On 05-February-09			Bond Future	11.7000	11.6990	104.3978	104.3977	0.00
06/06/2008	R196 On 05-February-09			Bond Future	11.7000	11.6990	104.3978	104.3977	0.00
06/06/2008	R196 On 07-August-08			Bond Future	12.3700	12.4000	103.2437	103.2303	0.00
06/06/2008	R196 On 07-August-08			Bond Future	12.3700	12.4000	103.2437	103.2303	0.00
06/06/2008	R196 On 07-August-08			Bond Future	12.3700	12.4000	103.2437	103.2303	0.00
06/06/2008	R196 On 07-August-08			Bond Future	12.3700	12.4000	103.2437	103.2303	0.00
06/06/2008	R196 On 07-August-08			Bond Future	12.3700	12.4000	103.2437	103.2303	0.00
06/06/2008	R196 On 07-August-08			Bond Future	12.3700	12.4000	103.2437	103.2303	0.00
06/06/2008	R196 On 07-August-08			Bond Future	12.3700	12.4000	103.2437	103.2303	0.00
06/06/2008	R196 On 06-November-08			Bond Future	12.1200	12.1310	101.3333	101.3292	0.00
06/06/2008	R196 On 06-November-08			Bond Future	12.1200	12.1310	101.3333	101.3292	0.00
06/06/2008	R196 On 06-November-08			Bond Future	12.1200	12.1310	101.3333	101.3292	0.00
06/06/2008	R196 On 06-November-08			Bond Future	12.1200	12.1310	101.3333	101.3292	0.00
06/06/2008	R196 On 06-November-08			Bond Future	12.1200	12.1310	101.3333	101.3292	0.00
06/06/2008	R196 On 06-November-08			Bond Future	12.1200	12.1310	101.3333	101.3292	0.00
06/06/2008	R196 On 06-November-08			Bond Future	12.1200	12.1310	101.3333	101.3292	0.00
06/06/2008	R201 On 05-February-09			Bond Future	9.8500	9.8150	96.4156	96.5430	0.00
06/06/2008	R201 On 05-February-09			Bond Future	9.8500	9.8150	96.4156	96.5430	0.00
06/06/2008	R201 On 05-February-09			Bond Future	9.8500	9.8150	96.4156	96.5430	0.00
06/06/2008	R201 On 05-February-09			Bond Future	9.8500	9.8150	96.4156	96.5430	0.00
06/06/2008	R201 On 05-February-09			Bond Future	9.8500	9.8150	96.4156	96.5430	0.00
06/06/2008	R201 On 05-February-09			Bond Future	9.8500	9.8150	96.4156	96.5430	0.00
06/06/2008	R201 On 05-February-09			Bond Future	9.8500	9.8150	96.4156	96.5430	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
06/06/2008	R201 On 07-August-08			Bond Future	10.1600	10.1300	94.7339	94.8663	0.00
06/06/2008	R201 On 07-August-08			Bond Future	10.1600	10.1300	94.7339	94.8663	0.00
06/06/2008	R201 On 07-August-08			Bond Future	10.1600	10.1300	94.7339	94.8663	0.00
06/06/2008	R201 On 07-August-08			Bond Future	10.1600	10.1300	94.7339	94.8663	0.00
06/06/2008	R201 On 07-August-08			Bond Future	10.1600	10.1300	94.7339	94.8663	0.00
06/06/2008	R201 On 07-August-08			Bond Future	10.1600	10.1300	94.7339	94.8663	0.00
06/06/2008	R201 On 07-August-08			Bond Future	10.1600	10.1300	94.7339	94.8663	0.00
06/06/2008	R201 On 06-November-08			Bond Future	10.0300	10.0000	97.6572	97.7870	1000.00
06/06/2008	R201 On 06-November-08			Bond Future	10.0300	10.0000	97.6572	97.7870	1000.00
06/06/2008	R201 On 06-November-08			Bond Future	10.0300	10.0000	97.6572	97.7870	1000.00
06/06/2008	R201 On 06-November-08			Bond Future	10.0300	10.0000	97.6572	97.7870	1000.00
06/06/2008	R201 On 06-November-08			Bond Future	10.0300	10.0000	97.6572	97.7870	1000.00
06/06/2008	R201 On 06-November-08			Bond Future	10.0300	10.0000	97.6572	97.7870	1000.00
06/06/2008	R201 On 06-November-08			Bond Future	10.0300	10.0000	97.6572	97.7870	1000.00
06/06/2008	R201 On 06-November-08			Bond Future	10.0300	10.0000	97.6572	97.7870	1000.00
06/06/2008	R203 On 05-February-09			Bond Future	9.7800	9.7420	94.5912	94.8073	0.00
06/06/2008	R203 On 05-February-09			Bond Future	9.7800	9.7420	94.5912	94.8073	0.00
06/06/2008	R203 On 05-February-09			Bond Future	9.7800	9.7420	94.5912	94.8073	0.00
06/06/2008	R203 On 05-February-09			Bond Future	9.7800	9.7420	94.5912	94.8073	0.00
06/06/2008	R203 On 05-February-09			Bond Future	9.7800	9.7420	94.5912	94.8073	0.00
06/06/2008	R203 On 05-February-09			Bond Future	9.7800	9.7420	94.5912	94.8073	0.00
06/06/2008	R203 On 05-February-09			Bond Future	9.7800	9.7420	94.5912	94.8073	0.00
06/06/2008	R203 On 07-August-08			Bond Future	10.0400	10.0000	92.8351	93.0539	0.00
06/06/2008	R203 On 07-August-08			Bond Future	10.0400	10.0000	92.8351	93.0539	0.00
06/06/2008	R203 On 07-August-08			Bond Future	10.0400	10.0000	92.8351	93.0539	0.00
06/06/2008	R203 On 07-August-08			Bond Future	10.0400	10.0000	92.8351	93.0539	0.00
06/06/2008	R203 On 07-August-08			Bond Future	10.0400	10.0000	92.8351	93.0539	0.00
06/06/2008	R203 On 07-August-08			Bond Future	10.0400	10.0000	92.8351	93.0539	0.00
06/06/2008	R203 On 07-August-08			Bond Future	10.0400	10.0000	92.8351	93.0539	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
06/06/2008	R203 On 06-November-08			Bond Future	9.9400	9.8960	91.5076	91.7247	0.00
06/06/2008	R203 On 06-November-08			Bond Future	9.9400	9.8960	91.5076	91.7247	0.00
06/06/2008	R203 On 06-November-08			Bond Future	9.9400	9.8960	91.5076	91.7247	0.00
06/06/2008	R203 On 06-November-08			Bond Future	9.9400	9.8960	91.5076	91.7247	0.00
06/06/2008	R203 On 06-November-08			Bond Future	9.9400	9.8960	91.5076	91.7247	0.00
06/06/2008	R203 On 06-November-08			Bond Future	9.9400	9.8960	91.5076	91.7247	0.00
06/06/2008	R203 On 06-November-08			Bond Future	9.9400	9.8960	91.5076	91.7247	0.00
06/06/2008	R204 On 05-February-09			Bond Future	9.7700	9.7260	90.0813	90.3128	0.00
06/06/2008	R204 On 05-February-09			Bond Future	9.7700	9.7260	90.0813	90.3128	0.00
06/06/2008	R204 On 05-February-09			Bond Future	9.7700	9.7260	90.0813	90.3128	0.00
06/06/2008	R204 On 05-February-09			Bond Future	9.7700	9.7260	90.0813	90.3128	0.00
06/06/2008	R204 On 05-February-09			Bond Future	9.7700	9.7260	90.0813	90.3128	0.00
06/06/2008	R204 On 05-February-09			Bond Future	9.7700	9.7260	90.0813	90.3128	0.00
06/06/2008	R204 On 05-February-09			Bond Future	9.7700	9.7260	90.0813	90.3128	0.00
06/06/2008	R204 On 07-August-08			Bond Future	10.0100	9.9760	88.3378	88.5355	3188.00
06/06/2008	R204 On 07-August-08			Bond Future	10.0100	9.9760	88.3378	88.5355	3188.00
06/06/2008	R204 On 07-August-08			Bond Future	10.0100	9.9760	88.3378	88.5355	3188.00
06/06/2008	R204 On 07-August-08			Bond Future	10.0100	9.9760	88.3378	88.5355	3188.00
06/06/2008	R204 On 07-August-08			Bond Future	10.0100	9.9760	88.3378	88.5355	3188.00
06/06/2008	R204 On 07-August-08			Bond Future	10.0100	9.9760	88.3378	88.5355	3188.00
06/06/2008	R204 On 07-August-08			Bond Future	10.0100	9.9760	88.3378	88.5355	3188.00
06/06/2008	R204 On 06-November-08			Bond Future	9.9100	9.8700	91.0851	91.3168	0.00
06/06/2008	R204 On 06-November-08			Bond Future	9.9100	9.8700	91.0851	91.3168	0.00
06/06/2008	R204 On 06-November-08			Bond Future	9.9100	9.8700	91.0851	91.3168	0.00
06/06/2008	R204 On 06-November-08			Bond Future	9.9100	9.8700	91.0851	91.3168	0.00
06/06/2008	R204 On 06-November-08			Bond Future	9.9100	9.8700	91.0851	91.3168	0.00
06/06/2008	R204 On 06-November-08			Bond Future	9.9100	9.8700	91.0851	91.3168	0.00
06/06/2008	R204 On 06-November-08			Bond Future	9.9100	9.8700	91.0851	91.3168	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
06/06/2008	R206 On 05-February-09			Bond Future	9.8600	9.8150	91.5056	91.6504	0.00
06/06/2008	R206 On 05-February-09			Bond Future	9.8600	9.8150	91.5056	91.6504	0.00
06/06/2008	R206 On 05-February-09			Bond Future	9.8600	9.8150	91.5056	91.6504	0.00
06/06/2008	R206 On 05-February-09			Bond Future	9.8600	9.8150	91.5056	91.6504	0.00
06/06/2008	R206 On 05-February-09			Bond Future	9.8600	9.8150	91.5056	91.6504	0.00
06/06/2008	R206 On 05-February-09			Bond Future	9.8600	9.8150	91.5056	91.6504	0.00
06/06/2008	R206 On 05-February-09			Bond Future	9.8600	9.8150	91.5056	91.6504	0.00
06/06/2008	R206 On 07-August-08			Bond Future	10.2400	10.2000	89.3681	89.5201	0.00
06/06/2008	R206 On 07-August-08			Bond Future	10.2400	10.2000	89.3681	89.5201	0.00
06/06/2008	R206 On 07-August-08			Bond Future	10.2400	10.2000	89.3681	89.5201	0.00
06/06/2008	R206 On 07-August-08			Bond Future	10.2400	10.2000	89.3681	89.5201	0.00
06/06/2008	R206 On 07-August-08			Bond Future	10.2400	10.2000	89.3681	89.5201	0.00
06/06/2008	R206 On 07-August-08			Bond Future	10.2400	10.2000	89.3681	89.5201	0.00
06/06/2008	R206 On 07-August-08			Bond Future	10.2400	10.2000	89.3681	89.5201	0.00
06/06/2008	R206 On 06-November-08			Bond Future	10.0800	10.0400	92.1929	92.3412	610.00
06/06/2008	R206 On 06-November-08			Bond Future	10.0800	10.0400	92.1929	92.3412	610.00
06/06/2008	R206 On 06-November-08			Bond Future	10.0800	10.0400	92.1929	92.3412	610.00
06/06/2008	R206 On 06-November-08			Bond Future	10.0800	10.0400	92.1929	92.3412	610.00
06/06/2008	R206 On 06-November-08			Bond Future	10.0800	10.0400	92.1929	92.3412	610.00
06/06/2008	R206 On 06-November-08			Bond Future	10.0800	10.0400	92.1929	92.3412	610.00
06/06/2008	R206 On 06-November-08			Bond Future	10.0800	10.0400	92.1929	92.3412	610.00
06/06/2008	R207 On 05-February-09			Bond Future	9.7800	9.7250	83.7823	84.0761	0.00
06/06/2008	R207 On 05-February-09			Bond Future	9.7800	9.7250	83.7823	84.0761	0.00
06/06/2008	R207 On 05-February-09			Bond Future	9.7800	9.7250	83.7823	84.0761	0.00
06/06/2008	R207 On 05-February-09			Bond Future	9.7800	9.7250	83.7823	84.0761	0.00
06/06/2008	R207 On 05-February-09			Bond Future	9.7800	9.7250	83.7823	84.0761	0.00
06/06/2008	R207 On 05-February-09			Bond Future	9.7800	9.7250	83.7823	84.0761	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
06/06/2008	R207 On 05-February-09			Bond Future	9.7800	9.7250	83.7823	84.0761	0.00
06/06/2008	R207 On 07-August-08			Bond Future	10.0100	9.9600	82.0017	82.2949	0.00
06/06/2008	R207 On 07-August-08			Bond Future	10.0100	9.9600	82.0017	82.2949	0.00
06/06/2008	R207 On 07-August-08			Bond Future	10.0100	9.9600	82.0017	82.2949	0.00
06/06/2008	R207 On 07-August-08			Bond Future	10.0100	9.9600	82.0017	82.2949	0.00
06/06/2008	R207 On 07-August-08			Bond Future	10.0100	9.9600	82.0017	82.2949	0.00
06/06/2008	R207 On 07-August-08			Bond Future	10.0100	9.9600	82.0017	82.2949	0.00
06/06/2008	R207 On 07-August-08			Bond Future	10.0100	9.9600	82.0017	82.2949	0.00
06/06/2008	R207 On 06-November-08			Bond Future	9.9100	9.8600	84.5886	84.8818	0.00
06/06/2008	R207 On 06-November-08			Bond Future	9.9100	9.8600	84.5886	84.8818	0.00
06/06/2008	R207 On 06-November-08			Bond Future	9.9100	9.8600	84.5886	84.8818	0.00
06/06/2008	R207 On 06-November-08			Bond Future	9.9100	9.8600	84.5886	84.8818	0.00
06/06/2008	R207 On 06-November-08			Bond Future	9.9100	9.8600	84.5886	84.8818	0.00
06/06/2008	R207 On 06-November-08			Bond Future	9.9100	9.8600	84.5886	84.8818	0.00
06/06/2008	R207 On 06-November-08			Bond Future	9.9100	9.8600	84.5886	84.8818	0.00
06/06/2008	R209 On 05-February-09			Bond Future	9.5100	9.4690	70.7520	71.0358	0.00
06/06/2008	R209 On 05-February-09			Bond Future	9.5100	9.4690	70.7520	71.0358	0.00
06/06/2008	R209 On 05-February-09			Bond Future	9.5100	9.4690	70.7520	71.0358	0.00
06/06/2008	R209 On 05-February-09			Bond Future	9.5100	9.4690	70.7520	71.0358	0.00
06/06/2008	R209 On 05-February-09			Bond Future	9.5100	9.4690	70.7520	71.0358	0.00
06/06/2008	R209 On 05-February-09			Bond Future	9.5100	9.4690	70.7520	71.0358	0.00
06/06/2008	R209 On 07-August-08			Bond Future	9.6800	9.6420	69.4259	69.7015	6986.00
06/06/2008	R209 On 07-August-08			Bond Future	9.6800	9.6420	69.4259	69.7015	6986.00
06/06/2008	R209 On 07-August-08			Bond Future	9.6800	9.6420	69.4259	69.7015	6986.00
06/06/2008	R209 On 07-August-08			Bond Future	9.6800	9.6420	69.4259	69.7015	6986.00
06/06/2008	R209 On 07-August-08			Bond Future	9.6800	9.6420	69.4259	69.7015	6986.00
06/06/2008	R209 On 07-August-08			Bond Future	9.6800	9.6420	69.4259	69.7015	6986.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2008	R209 On 07-August-08			Bond Future	9.6800	9.6420	69.4259	69.7015	6986.00
06/06/2008	R209 On 06-November-08			Bond Future	9.6100	9.5670	68.4404	68.7195	260.00
06/06/2008	R209 On 06-November-08			Bond Future	9.6100	9.5670	68.4404	68.7195	260.00
06/06/2008	R209 On 06-November-08			Bond Future	9.6100	9.5670	68.4404	68.7195	260.00
06/06/2008	R209 On 06-November-08			Bond Future	9.6100	9.5670	68.4404	68.7195	260.00
06/06/2008	R209 On 06-November-08			Bond Future	9.6100	9.5670	68.4404	68.7195	260.00
06/06/2008	R209 On 06-November-08			Bond Future	9.6100	9.5670	68.4404	68.7195	260.00
06/06/2008	R209 On 06-November-08			Bond Future	9.6100	9.5670	68.4404	68.7195	260.00
06/06/2008	TRT1 On 05-February-09			Index Future	265.6900	266.2030	265.6850	266.2030	0.00
06/06/2008	TRT1 On 05-February-09			Index Future	265.6900	266.2030	265.6850	266.2030	0.00
06/06/2008	TRT1 On 05-February-09			Index Future	265.6900	266.2030	265.6850	266.2030	0.00
06/06/2008	TRT1 On 05-February-09			Index Future	265.6900	266.2030	265.6850	266.2030	0.00
06/06/2008	TRT1 On 05-February-09			Index Future	265.6900	266.2030	265.6850	266.2030	0.00
06/06/2008	TRT1 On 05-February-09			Index Future	265.6900	266.2030	265.6850	266.2030	0.00
06/06/2008	TRT1 On 05-February-09			Index Future	265.6900	266.2030	265.6850	266.2030	0.00
06/06/2008	TRT1 On 07-August-08			Index Future	249.4300	249.9100	249.4250	249.9100	0.00
06/06/2008	TRT1 On 07-August-08			Index Future	249.4300	249.9100	249.4250	249.9100	0.00
06/06/2008	TRT1 On 07-August-08			Index Future	249.4300	249.9100	249.4250	249.9100	0.00
06/06/2008	TRT1 On 07-August-08			Index Future	249.4300	249.9100	249.4250	249.9100	0.00
06/06/2008	TRT1 On 07-August-08			Index Future	249.4300	249.9100	249.4250	249.9100	0.00
06/06/2008	TRT1 On 07-August-08			Index Future	249.4300	249.9100	249.4250	249.9100	0.00
06/06/2008	TRT1 On 07-August-08			Index Future	249.4300	249.9100	249.4250	249.9100	0.00
06/06/2008	TRT1 On 06-November-08			Index Future	257.1500	257.6480	257.1480	257.6480	400.00
06/06/2008	TRT1 On 06-November-08			Index Future	257.1500	257.6480	257.1480	257.6480	400.00
06/06/2008	TRT1 On 06-November-08			Index Future	257.1500	257.6480	257.1480	257.6480	400.00
06/06/2008	TRT1 On 06-November-08			Index Future	257.1500	257.6480	257.1480	257.6480	400.00
06/06/2008	TRT1 On 06-November-08			Index Future	257.1500	257.6480	257.1480	257.6480	400.00
06/06/2008	TRT1 On 06-November-08			Index Future	257.1500	257.6480	257.1480	257.6480	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2008	TRT1 On 06-November-08			Index Future	257.1500	257.6480	257.1480	257.6480	400.00
06/06/2008	ZAAD On 13-June-08			Currency Future	7.5500	7.5258	7.5470	7.5258	10.00
06/06/2008	ZAAD On 13-June-08			Currency Future	7.5500	7.5258	7.5470	7.5258	10.00
06/06/2008	ZAAD On 13-June-08			Currency Future	7.5500	7.5258	7.5470	7.5258	10.00
06/06/2008	ZAAD On 13-June-08			Currency Future	7.5500	7.5258	7.5470	7.5258	10.00
06/06/2008	ZAAD On 13-June-08			Currency Future	7.5500	7.5258	7.5470	7.5258	10.00
06/06/2008	ZAAD On 13-June-08			Currency Future	7.5500	7.5258	7.5470	7.5258	10.00
06/06/2008	ZAAD On 13-June-08			Currency Future	7.5500	7.5258	7.5470	7.5258	10.00
06/06/2008	ZAAD On 15-September-08			Currency Future	7.6400	7.6193	7.6415	7.6193	0.00
06/06/2008	ZAAD On 15-September-08			Currency Future	7.6400	7.6193	7.6415	7.6193	0.00
06/06/2008	ZAAD On 15-September-08			Currency Future	7.6400	7.6193	7.6415	7.6193	0.00
06/06/2008	ZAAD On 15-September-08			Currency Future	7.6400	7.6193	7.6415	7.6193	0.00
06/06/2008	ZAAD On 15-September-08			Currency Future	7.6400	7.6193	7.6415	7.6193	0.00
06/06/2008	ZAAD On 15-September-08			Currency Future	7.6400	7.6193	7.6415	7.6193	0.00
06/06/2008	ZAAD On 15-September-08			Currency Future	7.6400	7.6193	7.6415	7.6193	0.00
06/06/2008	ZAAD On 15-September-08			Currency Future	7.6400	7.6193	7.6415	7.6193	0.00
06/06/2008	ZAAD On 12-December-08			Currency Future	7.7300	7.7131	7.7342	7.7131	640.00
06/06/2008	ZAAD On 12-December-08			Currency Future	7.7300	7.7131	7.7342	7.7131	640.00
06/06/2008	ZAAD On 12-December-08			Currency Future	7.7300	7.7131	7.7342	7.7131	640.00
06/06/2008	ZAAD On 12-December-08			Currency Future	7.7300	7.7131	7.7342	7.7131	640.00
06/06/2008	ZAAD On 12-December-08			Currency Future	7.7300	7.7131	7.7342	7.7131	640.00
06/06/2008	ZAAD On 12-December-08			Currency Future	7.7300	7.7131	7.7342	7.7131	640.00
06/06/2008	ZAAD On 12-December-08			Currency Future	7.7300	7.7131	7.7342	7.7131	640.00