



Derivatives Weekly Statistics Report

From 2008/02/25 To 2008/02/29

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2008	\$ / R On 17-March-08			Currency Future	7.7800	7.7492	7.7782	7.7492	58079.00
25/02/2008	\$ / R On 13-June-08			Currency Future	7.9400	7.9140	7.9415	7.9140	25750.00
25/02/2008	\$ / R On 15-September-08			Currency Future	8.1100	8.0847	8.1109	8.0847	10054.00
25/02/2008	£ / R On 17-March-08			Currency Future	15.3000	15.2490	15.2991	15.2490	2227.00
25/02/2008	£ / R On 13-June-08			Currency Future	15.5200	15.4687	15.5171	15.4687	1323.00
25/02/2008	£ / R On 15-September-08			Currency Future	15.7500	15.6991	15.7480	15.6991	666.00
25/02/2008	€ / R On 17-March-08			Currency Future	11.5300	11.4964	11.5264	11.4964	3951.00
25/02/2008	€ / R On 13-June-08			Currency Future	11.7300	11.6986	11.7275	11.6986	5646.00
25/02/2008	€ / R On 15-September-08			Currency Future	11.9400	11.9077	11.9365	11.9077	6787.00
25/02/2008	ALBI On 02-May-08			Index Future	262.1600	262.6160	262.1600	262.6160	594.00
25/02/2008	ALBI On 07-August-08			Index Future	270.2100	270.6200	270.2120	270.6200	0.00
25/02/2008	ALBI On 06-November-08			Index Future	277.7500	278.1610	277.7520	278.1610	0.00
25/02/2008	CRD1 On 02-May-08			Index Future	113.0500	113.1810	113.0470	113.1810	0.00
25/02/2008	CRD1 On 07-August-08			Index Future	116.3700	116.5110	116.3740	116.5110	0.00
25/02/2008	CRD1 On 06-November-08			Index Future	119.5800	119.7240	119.5830	119.7240	8.00
25/02/2008	GOVI On 02-May-08			jGovi	264.0900	264.5330	264.0910	264.5330	17.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2008	GOVI On 07-August-08			jGovi	271.8600	272.3195	271.8640	272.3195	0.00
25/02/2008	GOVI On 06-November-08			jGovi	279.2700	279.7355	279.2680	279.7355	60.00
25/02/2008	ILBI On 02-May-08			Index Future	307.7400	307.7790	307.7430	307.7790	0.00
25/02/2008	J153 On 31-August-10			jSwap	10.6200	10.5850	0.0823	0.0813	0.00
25/02/2008	J157 On 15-September-15			jSwap	9.8700	9.8540	0.0350	0.0341	0.00
25/02/2008	J186 On 21-December-26			jSwap	9.1800	9.1610	0.1499	0.1480	0.00
25/02/2008	J201 On 22-December-14			jSwap	9.9000	9.8760	0.1205	0.1191	0.00
25/02/2008	J203 On 15-September-17			jSwap	9.7600	9.7430	0.1472	0.1463	0.00
25/02/2008	J204 On 21-December-18			jSwap	9.6700	9.6440	0.1464	0.1446	0.00
25/02/2008	J207 On 15-January-20			jSwap	9.6000	9.5650	0.1124	0.1103	0.00
25/02/2008	JBAR On 21-December-05			jBar	11.2300	11.2250	11.2250	11.2250	0.00
25/02/2008	JFRA On 05-February-09			jFra	10.7500	10.6440	0.0261	0.0259	0.00
25/02/2008	JFRA On 02-May-08			jFra	11.2800	11.2790	0.0291	0.0291	0.00
25/02/2008	JFRA On 07-May-09			jFra	10.4000	10.3020	0.0253	0.0250	0.00
25/02/2008	JFRA On 07-August-08			jFra	11.1900	11.1770	0.0271	0.0271	0.00
25/02/2008	JFRA On 06-August-09			jFra	10.0600	10.0180	0.0245	0.0244	0.00
25/02/2008	JFRA On 06-November-08			jFra	11.0100	10.9420	0.0267	0.0266	0.00
25/02/2008	JFRA On 05-November-09			jFra	9.7900	9.7130	0.0238	0.0236	0.00
25/02/2008	JN02 On 02-May-08			jNote	10.5500	10.4920	0.1884	0.1875	0.00
25/02/2008	JN02 On 07-August-08			jNote	10.2900	10.2350	0.1828	0.1820	0.00
25/02/2008	JN05 On 02-May-08			jNote	9.8400	9.7940	0.3824	0.3812	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
25/02/2008	JN05 On 07-August-08			jNote	9.7100	9.6690	0.3778	0.3767	0.00
25/02/2008	JN10 On 02-May-08			jNote	9.4900	9.4740	0.6031	0.6025	0.00
25/02/2008	JN10 On 07-August-08			jNote	9.4100	9.3840	0.5996	0.5988	0.00
25/02/2008	JROD On 29-February-08			jRod	10.6500	10.6560	0.0069	0.0075	0.00
25/02/2008	JROD On 31-March-08			jRod	10.7800	10.8010	0.0071	0.0077	0.00
25/02/2008	JROD On 30-April-08			jRod	10.9900	11.0190	0.0075	0.0081	0.00
25/02/2008	JROD On 30-May-08			jRod	10.9500	10.9710	0.0148	0.0154	0.00
25/02/2008	JROD On 30-June-08			jRod	11.1300	11.1420	0.0155	0.0161	0.00
25/02/2008	JROD On 31-July-08			jRod	11.2800	11.2920	0.0161	0.0166	0.00
25/02/2008	OTH1 On 02-May-08			Index Future	252.7300	253.2660	252.7310	253.2660	0.00
25/02/2008	OTH1 On 07-August-08			Index Future	260.1700	260.7190	260.1700	260.7190	0.00
25/02/2008	OTH1 On 06-November-08			Index Future	267.3400	267.9070	267.3440	267.9070	12.00
25/02/2008	R153 On 02-May-08			Bond Future	9.2200	9.1730	110.1006	110.2080	10082.00
25/02/2008	R153 On 07-August-08			Bond Future	9.0200	8.9680	113.1277	113.2240	1290.00
25/02/2008	R153 On 06-November-08			Bond Future	8.8700	8.8180	109.2933	109.3788	0.00
25/02/2008	R157 On 02-May-08			Bond Future	8.7300	8.6770	127.4302	127.7415	9805.00
25/02/2008	R157 On 07-August-08			Bond Future	8.6400	8.5910	130.8518	131.1554	2500.00
25/02/2008	R157 On 06-November-08			Bond Future	8.5800	8.5280	127.1777	127.4734	0.00
25/02/2008	R186 On 02-May-08			Bond Future	8.5600	8.5220	121.8233	122.2432	0.00
25/02/2008	R186 On 07-August-08			Bond Future	8.5000	8.4550	119.9472	120.3680	220.00
25/02/2008	R186 On 06-November-08			Bond Future	8.4400	8.3990	123.0398	123.4608	0.00
25/02/2008	R196 On 02-May-08			Bond Future	10.2400	10.2110	101.6513	101.6750	0.00
25/02/2008	R196 On 07-August-08			Bond Future	9.8000	9.7600	104.5808	104.6013	0.00
25/02/2008	R196 On 06-November-08			Bond Future	9.5100	9.4630	102.1010	102.1143	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
25/02/2008	R201 On 02-May-08			Bond Future	8.7200	8.6820	103.4205	103.6190	0.00
25/02/2008	R201 On 07-August-08			Bond Future	8.6000	8.5640	101.9282	102.1221	0.00
25/02/2008	R201 On 06-November-08			Bond Future	8.5000	8.4580	104.5850	104.7743	0.00
25/02/2008	R203 On 02-May-08			Bond Future	8.6800	8.6400	98.4535	98.7022	0.00
25/02/2008	R203 On 07-August-08			Bond Future	8.5800	8.5430	101.2769	101.5230	0.00
25/02/2008	R203 On 06-November-08			Bond Future	8.5000	8.4630	99.7300	99.9731	0.00
25/02/2008	R204 On 02-May-08			Bond Future	8.6900	8.6500	98.2769	98.5426	3779.00
25/02/2008	R204 On 07-August-08			Bond Future	8.6100	8.5680	97.0067	97.2705	0.00
25/02/2008	R204 On 06-November-08			Bond Future	8.5400	8.4980	99.5163	99.7777	0.00
25/02/2008	R206 On 02-May-08			Bond Future	8.7700	8.7280	96.7229	96.8933	0.00
25/02/2008	R206 On 07-August-08			Bond Future	8.6400	8.6010	95.7015	95.8669	0.00
25/02/2008	R206 On 06-November-08			Bond Future	8.5200	8.4840	98.1924	98.3530	610.00
25/02/2008	R207 On 02-May-08			Bond Future	8.6900	8.6470	91.8124	92.0825	0.00
25/02/2008	R207 On 07-August-08			Bond Future	8.6100	8.5720	90.7626	91.0314	0.00
25/02/2008	R207 On 06-November-08			Bond Future	8.5500	8.5060	93.1138	93.3811	0.00
25/02/2008	R209 On 02-May-08			Bond Future	8.3900	8.3590	77.6990	77.9599	6260.00
25/02/2008	R209 On 07-August-08			Bond Future	8.3300	8.3000	79.9237	80.1872	0.00
25/02/2008	R209 On 06-November-08			Bond Future	8.2800	8.2510	78.8423	79.1078	260.00
25/02/2008	TRT1 On 02-May-08			Index Future	260.8900	261.3330	260.8920	261.3330	0.00
25/02/2008	TRT1 On 07-August-08			Index Future	268.5700	269.0240	268.5700	269.0240	0.00
25/02/2008	TRT1 On 06-November-08			Index Future	275.9800	276.4410	275.9760	276.4410	400.00
26/02/2008	\$ / R On 17-March-08			Currency Future	7.6300	7.7782	7.6268	7.7782	40357.00
26/02/2008	\$ / R On 13-June-08			Currency Future	7.7900	7.9415	7.7863	7.9415	24841.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2008	\$ / R On 15-September-08			Currency Future	7.9500	8.1109	7.9519	8.1109	11727.00
26/02/2008	£ / R On 17-March-08			Currency Future	15.0300	15.2991	15.0272	15.2991	2227.00
26/02/2008	£ / R On 13-June-08			Currency Future	15.2400	15.5171	15.2406	15.5171	1323.00
26/02/2008	£ / R On 15-September-08			Currency Future	15.4700	15.7480	15.4667	15.7480	682.00
26/02/2008	€ / R On 17-March-08			Currency Future	11.3400	11.5264	11.3370	11.5264	3951.00
26/02/2008	€ / R On 13-June-08			Currency Future	11.5300	11.7275	11.5340	11.7275	5646.00
26/02/2008	€ / R On 15-September-08			Currency Future	11.7400	11.9365	11.7386	11.9365	6104.00
26/02/2008	ALBI On 02-May-08			Index Future	261.8900	262.1600	261.8940	262.1600	594.00
26/02/2008	ALBI On 07-August-08			Index Future	270.0100	270.2120	270.0070	270.2120	0.00
26/02/2008	ALBI On 06-November-08			Index Future	277.5700	277.7520	277.5650	277.7520	0.00
26/02/2008	CRD1 On 02-May-08			Index Future	112.9700	113.0470	112.9700	113.0470	0.00
26/02/2008	CRD1 On 07-August-08			Index Future	116.3000	116.3740	116.2950	116.3740	0.00
26/02/2008	CRD1 On 06-November-08			Index Future	119.5000	119.5830	119.5030	119.5830	8.00
26/02/2008	GOVI On 02-May-08			jGovi	263.8300	264.0910	263.8330	264.0910	17.00
26/02/2008	GOVI On 07-August-08			jGovi	271.6000	271.8640	271.5975	271.8640	0.00
26/02/2008	GOVI On 06-November-08			jGovi	279.0000	279.2680	278.9960	279.2680	60.00
26/02/2008	ILBI On 02-May-08			Index Future	307.7200	307.7430	307.7150	307.7430	0.00
26/02/2008	J153 On 31-August-10			jSwap	10.6300	10.6200	0.0827	0.0823	0.00
26/02/2008	J157 On 15-September-15			jSwap	9.8700	9.8710	0.0352	0.0350	0.00
26/02/2008	J186 On 21-December-26			jSwap	9.1900	9.1840	0.1508	0.1499	0.00
26/02/2008	J201 On 22-December-14			jSwap	9.9100	9.9040	0.1207	0.1205	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
26/02/2008	J203 On 15-September-17			jSwap	9.7600	9.7560	0.1476	0.1472	0.00
26/02/2008	J204 On 21-December-18			jSwap	9.6700	9.6700	0.1464	0.1464	0.00
26/02/2008	J207 On 15-January-20			jSwap	9.6000	9.5960	0.1124	0.1124	0.00
26/02/2008	JBAR On 21-December-05			jBar	11.2300	11.2250	11.2250	11.2250	0.00
26/02/2008	JFRA On 05-February-09			jFra	10.7700	10.7530	0.0261	0.0261	0.00
26/02/2008	JFRA On 02-May-08			jFra	11.2900	11.2830	0.0291	0.0291	0.00
26/02/2008	JFRA On 07-May-09			jFra	10.4300	10.3960	0.0253	0.0253	0.00
26/02/2008	JFRA On 07-August-08			jFra	11.2300	11.1910	0.0272	0.0271	0.00
26/02/2008	JFRA On 06-August-09			jFra	10.1000	10.0630	0.0246	0.0245	0.00
26/02/2008	JFRA On 06-November-08			jFra	11.0200	11.0140	0.0267	0.0267	0.00
26/02/2008	JFRA On 05-November-09			jFra	9.8200	9.7900	0.0239	0.0238	0.00
26/02/2008	JN02 On 02-May-08			jNote	10.5700	10.5450	0.1887	0.1884	0.00
26/02/2008	JN02 On 07-August-08			jNote	10.3100	10.2890	0.1832	0.1828	0.00
26/02/2008	JN05 On 02-May-08			jNote	9.8300	9.8380	0.3820	0.3824	0.00
26/02/2008	JN05 On 07-August-08			jNote	9.7000	9.7100	0.3773	0.3778	0.00
26/02/2008	JN10 On 02-May-08			jNote	9.5000	9.4940	0.6034	0.6031	0.00
26/02/2008	JN10 On 07-August-08			jNote	9.4100	9.4070	0.5998	0.5996	0.00
26/02/2008	JROD On 29-February-08			jRod	10.6500	10.6540	0.0069	0.0069	0.00
26/02/2008	JROD On 31-March-08			jRod	10.7800	10.7840	0.0071	0.0071	0.00
26/02/2008	JROD On 30-April-08			jRod	10.9900	10.9910	0.0075	0.0075	0.00
26/02/2008	JROD On 30-May-08			jRod	10.9500	10.9540	0.0148	0.0148	0.00
26/02/2008	JROD On 30-June-08			jRod	11.1200	11.1250	0.0155	0.0155	0.00
26/02/2008	JROD On 31-July-08			jRod	11.2700	11.2770	0.0160	0.0161	0.00

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26/02/2008	OTH1 On 02-May-08			Index Future	252.4100	252.7310	252.4140	252.7310	0.00
26/02/2008	OTH1 On 07-August-08			Index Future	259.8500	260.1700	259.8450	260.1700	0.00
26/02/2008	OTH1 On 06-November-08			Index Future	267.0100	267.3440	267.0110	267.3440	12.00
26/02/2008	R153 On 02-May-08			Bond Future	9.2300	9.2230	110.0792	110.1006	10082.00
26/02/2008	R153 On 07-August-08			Bond Future	9.0300	9.0180	113.1084	113.1277	1290.00
26/02/2008	R153 On 06-November-08			Bond Future	8.8800	8.8680	109.2762	109.2933	0.00
26/02/2008	R157 On 02-May-08			Bond Future	8.7500	8.7270	127.3060	127.4302	10005.00
26/02/2008	R157 On 07-August-08			Bond Future	8.6600	8.6410	130.7307	130.8518	2500.00
26/02/2008	R157 On 06-November-08			Bond Future	8.6000	8.5780	127.0597	127.1777	0.00
26/02/2008	R186 On 02-May-08			Bond Future	8.5800	8.5620	121.6141	121.8233	0.00
26/02/2008	R186 On 07-August-08			Bond Future	8.5200	8.4950	119.7377	119.9472	220.00
26/02/2008	R186 On 06-November-08			Bond Future	8.4600	8.4390	122.8302	123.0398	0.00
26/02/2008	R196 On 02-May-08			Bond Future	10.2500	10.2420	101.6444	101.6513	0.00
26/02/2008	R196 On 07-August-08			Bond Future	9.8100	9.7990	104.5761	104.5808	0.00
26/02/2008	R196 On 06-November-08			Bond Future	9.5200	9.5080	102.0983	102.1010	0.00
26/02/2008	R201 On 02-May-08			Bond Future	8.7400	8.7220	103.3214	103.4205	0.00
26/02/2008	R201 On 07-August-08			Bond Future	8.6200	8.6040	101.8314	101.9282	0.00
26/02/2008	R201 On 06-November-08			Bond Future	8.5200	8.4980	104.4905	104.5850	0.00
26/02/2008	R203 On 02-May-08			Bond Future	8.7000	8.6800	98.3295	98.4535	0.00
26/02/2008	R203 On 07-August-08			Bond Future	8.6000	8.5830	101.1541	101.2769	0.00
26/02/2008	R203 On 06-November-08			Bond Future	8.5200	8.5030	99.6087	99.7300	0.00
26/02/2008	R204 On 02-May-08			Bond Future	8.7100	8.6900	98.1444	98.2769	3779.00
26/02/2008	R204 On 07-August-08			Bond Future	8.6300	8.6080	96.8752	97.0067	0.00
26/02/2008	R204 On 06-November-08			Bond Future	8.5600	8.5380	99.3859	99.5163	0.00

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26/02/2008	R206 On 02-May-08			Bond Future	8.7900	8.7680	96.6379	96.7229	0.00
26/02/2008	R206 On 07-August-08			Bond Future	8.6600	8.6410	95.6189	95.7015	0.00
26/02/2008	R206 On 06-November-08			Bond Future	8.5400	8.5240	98.1122	98.1924	610.00
26/02/2008	R207 On 02-May-08			Bond Future	8.7100	8.6870	91.6777	91.8124	0.00
26/02/2008	R207 On 07-August-08			Bond Future	8.6300	8.6120	90.6286	90.7626	0.00
26/02/2008	R207 On 06-November-08			Bond Future	8.5700	8.5460	92.9805	93.1138	0.00
26/02/2008	R209 On 02-May-08			Bond Future	8.4100	8.3890	77.5258	77.6990	6260.00
26/02/2008	R209 On 07-August-08			Bond Future	8.3500	8.3300	79.7489	79.9237	0.00
26/02/2008	R209 On 06-November-08			Bond Future	8.3000	8.2810	78.6661	78.8423	260.00
26/02/2008	TRT1 On 02-May-08			Index Future	260.6300	260.8920	260.6330	260.8920	0.00
26/02/2008	TRT1 On 07-August-08			Index Future	268.3100	268.5700	268.3050	268.5700	0.00
26/02/2008	TRT1 On 06-November-08			Index Future	275.7100	275.9760	275.7050	275.9760	400.00
27/02/2008	\$ / R On 17-March-08			Currency Future	7.5000	7.6268	7.4976	7.6268	40336.00
27/02/2008	\$ / R On 13-June-08			Currency Future	7.6600	7.7863	7.6566	7.7863	24972.00
27/02/2008	\$ / R On 15-September-08			Currency Future	7.8200	7.9519	7.8230	7.9519	13372.00
27/02/2008	£ / R On 17-March-08			Currency Future	14.9100	15.0272	14.9116	15.0272	2227.00
27/02/2008	£ / R On 13-June-08			Currency Future	15.1300	15.2406	15.1260	15.2406	1323.00
27/02/2008	£ / R On 15-September-08			Currency Future	15.3500	15.4667	15.3508	15.4667	682.00
27/02/2008	€ / R On 17-March-08			Currency Future	11.3100	11.3370	11.3074	11.3370	3951.00
27/02/2008	€ / R On 13-June-08			Currency Future	11.5100	11.5340	11.5073	11.5340	5646.00
27/02/2008	€ / R On 15-September-08			Currency Future	11.7100	11.7386	11.7127	11.7386	6104.00
27/02/2008	ALBI On 02-May-08			Index Future	261.0400	261.8940	261.0430	261.8940	594.00
27/02/2008	ALBI On 07-August-08			Index Future	269.1400	270.0070	269.1360	270.0070	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
27/02/2008	ALBI On 06-November-08			Index Future	276.7100	277.5650	276.7120	277.5650	0.00
27/02/2008	CRD1 On 02-May-08			Index Future	112.6500	112.9700	112.6530	112.9700	0.00
27/02/2008	CRD1 On 07-August-08			Index Future	116.0000	116.2950	116.0010	116.2950	0.00
27/02/2008	CRD1 On 06-November-08			Index Future	119.2000	119.5030	119.2020	119.5030	8.00
27/02/2008	GOVI On 02-May-08			jGovi	263.0100	263.8330	263.0105	263.8330	17.00
27/02/2008	GOVI On 07-August-08			jGovi	270.5800	271.5975	270.5785	271.5975	141.00
27/02/2008	GOVI On 06-November-08			jGovi	278.1300	278.9960	278.1290	278.9960	60.00
27/02/2008	ILBI On 02-May-08			Index Future	307.7200	307.7150	307.7240	307.7150	0.00
27/02/2008	J153 On 31-August-10			jSwap	10.7200	10.6340	0.0848	0.0827	0.00
27/02/2008	J157 On 15-September-15			jSwap	9.9500	9.8730	0.0396	0.0352	0.00
27/02/2008	J186 On 21-December-26			jSwap	9.2700	9.1940	0.1570	0.1508	0.00
27/02/2008	J201 On 22-December-14			jSwap	9.9900	9.9080	0.1244	0.1207	0.00
27/02/2008	J203 On 15-September-17			jSwap	9.8300	9.7630	0.1517	0.1476	0.00
27/02/2008	J204 On 21-December-18			jSwap	9.7400	9.6710	0.1505	0.1464	0.00
27/02/2008	J207 On 15-January-20			jSwap	9.6600	9.5950	0.1167	0.1124	0.00
27/02/2008	JBAR On 21-December-05			jBar	11.2300	11.2250	11.2250	11.2250	0.00
27/02/2008	JFRA On 05-February-09			jFra	10.9000	10.7650	0.0265	0.0261	0.00
27/02/2008	JFRA On 02-May-08			jFra	11.3200	11.2900	0.0292	0.0291	0.00
27/02/2008	JFRA On 07-May-09			jFra	10.5300	10.4270	0.0256	0.0253	0.00
27/02/2008	JFRA On 07-August-08			jFra	11.2900	11.2270	0.0274	0.0272	0.00
27/02/2008	JFRA On 06-August-09			jFra	10.2300	10.1010	0.0249	0.0246	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
27/02/2008	JFRA On 06-November-08			jFra	11.1300	11.0180	0.0270	0.0267	0.00
27/02/2008	JFRA On 05-November-09			jFra	9.9500	9.8210	0.0242	0.0239	0.00
27/02/2008	JN02 On 02-May-08			jNote	10.6700	10.5670	0.1903	0.1887	0.00
27/02/2008	JN02 On 07-August-08			jNote	10.4300	10.3110	0.1851	0.1832	0.00
27/02/2008	JN05 On 02-May-08			jNote	9.9000	9.8270	0.3841	0.3820	0.00
27/02/2008	JN05 On 07-August-08			jNote	9.7800	9.6970	0.3796	0.3773	0.00
27/02/2008	JN10 On 02-May-08			jNote	9.5700	9.4990	0.6058	0.6034	0.00
27/02/2008	JN10 On 07-August-08			jNote	9.4800	9.4110	0.6022	0.5998	0.00
27/02/2008	JROD On 29-February-08			jRod	10.6500	10.6540	0.0069	0.0069	0.00
27/02/2008	JROD On 31-March-08			jRod	10.7800	10.7810	0.0071	0.0071	0.00
27/02/2008	JROD On 30-April-08			jRod	10.9800	10.9870	0.0075	0.0075	0.00
27/02/2008	JROD On 30-May-08			jRod	10.9500	10.9520	0.0148	0.0148	0.00
27/02/2008	JROD On 30-June-08			jRod	11.1200	11.1230	0.0155	0.0155	0.00
27/02/2008	JROD On 31-July-08			jRod	11.2800	11.2730	0.0161	0.0160	0.00
27/02/2008	OTH1 On 02-May-08			Index Future	251.3400	252.4140	251.3400	252.4140	0.00
27/02/2008	OTH1 On 07-August-08			Index Future	258.8100	259.8450	258.8100	259.8450	0.00
27/02/2008	OTH1 On 06-November-08			Index Future	265.9500	267.0110	265.9510	267.0110	12.00
27/02/2008	R153 On 02-May-08			Bond Future	9.2800	9.2330	109.9720	110.0792	10082.00
27/02/2008	R153 On 07-August-08			Bond Future	9.0800	9.0280	113.0123	113.1084	1290.00
27/02/2008	R153 On 06-November-08			Bond Future	8.9300	8.8780	109.1909	109.2762	0.00
27/02/2008	R157 On 02-May-08			Bond Future	8.8000	8.7470	126.9961	127.3060	10005.00
27/02/2008	R157 On 07-August-08			Bond Future	8.7100	8.6610	130.4284	130.7307	2510.00
27/02/2008	R157 On 06-November-08			Bond Future	8.6500	8.5980	126.7653	127.0597	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
27/02/2008	R186 On 02-May-08			Bond Future	8.6300	8.5820	121.0937	121.6141	1050.00
27/02/2008	R186 On 07-August-08			Bond Future	8.5700	8.5150	119.2163	119.7377	220.00
27/02/2008	R186 On 06-November-08			Bond Future	8.5100	8.4590	122.3085	122.8302	0.00
27/02/2008	R196 On 02-May-08			Bond Future	10.2800	10.2510	101.6193	101.6444	0.00
27/02/2008	R196 On 07-August-08			Bond Future	9.8500	9.8080	104.5529	104.5761	0.00
27/02/2008	R196 On 06-November-08			Bond Future	9.5700	9.5170	102.0820	102.0983	0.00
27/02/2008	R201 On 02-May-08			Bond Future	8.7900	8.7420	103.0742	103.3214	0.00
27/02/2008	R201 On 07-August-08			Bond Future	8.6700	8.6240	101.5899	101.8314	0.00
27/02/2008	R201 On 06-November-08			Bond Future	8.5700	8.5180	104.2548	104.4905	0.00
27/02/2008	R203 On 02-May-08			Bond Future	8.7600	8.7000	97.9585	98.3295	0.00
27/02/2008	R203 On 07-August-08			Bond Future	8.6600	8.6030	100.7871	101.1541	0.00
27/02/2008	R203 On 06-November-08			Bond Future	8.5800	8.5230	99.2459	99.6087	0.00
27/02/2008	R204 On 02-May-08			Bond Future	8.7600	8.7100	97.8142	98.1444	3779.00
27/02/2008	R204 On 07-August-08			Bond Future	8.6800	8.6280	96.5475	96.8752	0.00
27/02/2008	R204 On 06-November-08			Bond Future	8.6100	8.5580	99.0609	99.3859	0.00
27/02/2008	R206 On 02-May-08			Bond Future	8.8400	8.7880	96.4257	96.6379	0.00
27/02/2008	R206 On 07-August-08			Bond Future	8.7100	8.6610	95.4128	95.6189	0.00
27/02/2008	R206 On 06-November-08			Bond Future	8.5900	8.5440	97.9121	98.1122	610.00
27/02/2008	R207 On 02-May-08			Bond Future	8.7500	8.7070	91.4092	91.6777	0.00
27/02/2008	R207 On 07-August-08			Bond Future	8.6700	8.6320	90.3614	90.6286	0.00
27/02/2008	R207 On 06-November-08			Bond Future	8.6100	8.5660	92.7147	92.9805	0.00
27/02/2008	R209 On 02-May-08			Bond Future	8.4600	8.4090	77.0957	77.5258	6260.00
27/02/2008	R209 On 07-August-08			Bond Future	8.4000	8.3500	79.3146	79.7489	0.00
27/02/2008	R209 On 06-November-08			Bond Future	8.3500	8.3010	78.2284	78.6661	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
27/02/2008	TRT1 On 02-May-08			Index Future	259.7400	260.6330	259.7400	260.6330	0.00
27/02/2008	TRT1 On 07-August-08			Index Future	267.4600	268.3050	267.4600	268.3050	0.00
27/02/2008	TRT1 On 06-November-08			Index Future	274.8400	275.7050	274.8400	275.7050	400.00
28/02/2008	\$ / R On 17-March-08			Currency Future	7.5800	7.4976	7.5801	7.4976	40273.00
28/02/2008	\$ / R On 13-June-08			Currency Future	7.7400	7.6566	7.7402	7.6566	25585.00
28/02/2008	\$ / R On 15-September-08			Currency Future	7.9100	7.8230	7.9093	7.8230	13372.00
28/02/2008	£ / R On 17-March-08			Currency Future	15.0500	14.9116	15.0521	14.9116	2227.00
28/02/2008	£ / R On 13-June-08			Currency Future	15.2700	15.1260	15.2670	15.1260	1323.00
28/02/2008	£ / R On 15-September-08			Currency Future	15.5000	15.3508	15.4951	15.3508	682.00
28/02/2008	€ / R On 17-March-08			Currency Future	11.4700	11.3074	11.4690	11.3074	3951.00
28/02/2008	€ / R On 13-June-08			Currency Future	11.6700	11.5073	11.6703	11.5073	5646.00
28/02/2008	€ / R On 15-September-08			Currency Future	11.8800	11.7127	11.8789	11.7127	6104.00
28/02/2008	ALBI On 02-May-08			Index Future	260.7600	261.0430	260.7570	261.0430	594.00
28/02/2008	ALBI On 07-August-08			Index Future	268.8700	269.1360	268.8710	269.1360	0.00
28/02/2008	ALBI On 06-November-08			Index Future	276.4500	276.7120	276.4480	276.7120	0.00
28/02/2008	CRD1 On 02-May-08			Index Future	112.5400	112.6530	112.5350	112.6530	0.00
28/02/2008	CRD1 On 07-August-08			Index Future	115.8800	116.0010	115.8800	116.0010	0.00
28/02/2008	CRD1 On 06-November-08			Index Future	119.0800	119.2020	119.0780	119.2020	8.00
28/02/2008	GOVI On 02-May-08			jGovi	262.7300	263.0105	262.7285	263.0105	17.00
28/02/2008	GOVI On 07-August-08			jGovi	270.2900	270.5785	270.2895	270.5785	141.00
28/02/2008	GOVI On 06-November-08			jGovi	277.8300	278.1290	277.8320	278.1290	60.00
28/02/2008	ILBI On 02-May-08			Index Future	307.7700	307.7240	307.7650	307.7240	0.00
28/02/2008	J153 On 31-August-10			jSwap	11.9300	10.7160	0.1150	0.0848	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
28/02/2008	J157 On 15-September-15			jSwap	9.9800	9.9540	0.0409	0.0396	0.00
28/02/2008	J186 On 21-December-26			jSwap	9.2900	9.2720	0.1583	0.1570	0.00
28/02/2008	J201 On 22-December-14			jSwap	10.0200	9.9870	0.1259	0.1244	0.00
28/02/2008	J203 On 15-September-17			jSwap	9.8500	9.8320	0.1529	0.1517	0.00
28/02/2008	J204 On 21-December-18			jSwap	9.7600	9.7380	0.1516	0.1505	0.00
28/02/2008	J207 On 15-January-20			jSwap	9.6800	9.6620	0.1179	0.1167	0.00
28/02/2008	JBAR On 21-December-05			jBar	11.2800	11.2250	11.2750	11.2250	0.00
28/02/2008	JFRA On 05-February-09			jFra	11.0100	10.8980	0.0267	0.0265	0.00
28/02/2008	JFRA On 02-May-08			jFra	11.3800	11.3240	0.0294	0.0292	0.00
28/02/2008	JFRA On 07-May-09			jFra	10.6100	10.5340	0.0258	0.0256	0.00
28/02/2008	JFRA On 07-August-08			jFra	11.3000	11.2890	0.0274	0.0274	0.00
28/02/2008	JFRA On 06-August-09			jFra	10.3400	10.2290	0.0251	0.0249	0.00
28/02/2008	JFRA On 06-November-08			jFra	11.1700	11.1290	0.0271	0.0270	0.00
28/02/2008	JFRA On 05-November-09			jFra	10.0300	9.9460	0.0244	0.0242	0.00
28/02/2008	JN02 On 02-May-08			jNote	10.7400	10.6680	0.1916	0.1903	0.00
28/02/2008	JN02 On 07-August-08			jNote	10.5100	10.4300	0.1864	0.1851	0.00
28/02/2008	JN05 On 02-May-08			jNote	9.9400	9.9030	0.3850	0.3841	0.00
28/02/2008	JN05 On 07-August-08			jNote	9.8200	9.7780	0.3806	0.3796	0.00
28/02/2008	JN10 On 02-May-08			jNote	9.5900	9.5660	0.6063	0.6058	0.00
28/02/2008	JN10 On 07-August-08			jNote	9.5000	9.4790	0.6027	0.6022	0.00
28/02/2008	JROD On 29-February-08			jRod	10.6600	10.6540	0.0000	0.0069	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
28/02/2008	JROD On 31-March-08			jRod	10.7800	10.7760	0.0072	0.0071	0.00
28/02/2008	JROD On 30-April-08			jRod	11.0100	10.9770	0.0075	0.0075	0.00
28/02/2008	JROD On 30-May-08			jRod	10.9700	10.9480	0.0149	0.0148	0.00
28/02/2008	JROD On 30-June-08			jRod	11.1400	11.1210	0.0156	0.0155	0.00
28/02/2008	JROD On 31-July-08			jRod	11.2800	11.2760	0.0161	0.0161	0.00
28/02/2008	OTH1 On 02-May-08			Index Future	251.0400	251.3400	251.0350	251.3400	0.00
28/02/2008	OTH1 On 07-August-08			Index Future	258.5000	258.8100	258.4960	258.8100	0.00
28/02/2008	OTH1 On 06-November-08			Index Future	265.6300	265.9510	265.6300	265.9510	12.00
28/02/2008	R153 On 02-May-08			Bond Future	9.3200	9.2830	109.8863	109.9720	10082.00
28/02/2008	R153 On 07-August-08			Bond Future	9.1200	9.0780	112.9355	113.0123	1290.00
28/02/2008	R153 On 06-November-08			Bond Future	8.9700	8.9280	109.1227	109.1909	0.00
28/02/2008	R157 On 02-May-08			Bond Future	8.8200	8.7970	126.8724	126.9961	9905.00
28/02/2008	R157 On 07-August-08			Bond Future	8.7300	8.7110	130.3078	130.4284	2510.00
28/02/2008	R157 On 06-November-08			Bond Future	8.6700	8.6480	126.6478	126.7653	0.00
28/02/2008	R186 On 02-May-08			Bond Future	8.6400	8.6320	120.9901	121.0937	1050.00
28/02/2008	R186 On 07-August-08			Bond Future	8.5800	8.5650	119.1124	119.2163	220.00
28/02/2008	R186 On 06-November-08			Bond Future	8.5200	8.5090	122.2046	122.3085	0.00
28/02/2008	R196 On 02-May-08			Bond Future	10.3500	10.2840	101.5674	101.6193	0.00
28/02/2008	R196 On 07-August-08			Bond Future	9.9200	9.8520	104.5188	104.5529	0.00
28/02/2008	R196 On 06-November-08			Bond Future	9.6300	9.5720	102.0642	102.0820	0.00
28/02/2008	R201 On 02-May-08			Bond Future	8.8200	8.7920	102.9262	103.0742	0.00
28/02/2008	R201 On 07-August-08			Bond Future	8.7000	8.6740	101.4453	101.5899	0.00
28/02/2008	R201 On 06-November-08			Bond Future	8.6000	8.5680	104.1137	104.2548	0.00
28/02/2008	R203 On 02-May-08			Bond Future	8.7700	8.7600	97.8969	97.9585	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
28/02/2008	R203 On 07-August-08			Bond Future	8.6700	8.6630	100.7261	100.7871	0.00
28/02/2008	R203 On 06-November-08			Bond Future	8.5900	8.5830	99.1857	99.2459	0.00
28/02/2008	R204 On 02-May-08			Bond Future	8.7800	8.7600	97.6825	97.8142	3779.00
28/02/2008	R204 On 07-August-08			Bond Future	8.7000	8.6780	96.4168	96.5475	0.00
28/02/2008	R204 On 06-November-08			Bond Future	8.6300	8.6080	98.9313	99.0609	0.00
28/02/2008	R206 On 02-May-08			Bond Future	8.8600	8.8380	96.3410	96.4257	0.00
28/02/2008	R206 On 07-August-08			Bond Future	8.7300	8.7110	95.3305	95.4128	0.00
28/02/2008	R206 On 06-November-08			Bond Future	8.6100	8.5940	97.8322	97.9121	610.00
28/02/2008	R207 On 02-May-08			Bond Future	8.7800	8.7470	91.2086	91.4092	0.00
28/02/2008	R207 On 07-August-08			Bond Future	8.7000	8.6720	90.1617	90.3614	0.00
28/02/2008	R207 On 06-November-08			Bond Future	8.6400	8.6060	92.5160	92.7147	0.00
28/02/2008	R209 On 02-May-08			Bond Future	8.4700	8.4590	77.0101	77.0957	6260.00
28/02/2008	R209 On 07-August-08			Bond Future	8.4100	8.4000	79.2282	79.3146	0.00
28/02/2008	R209 On 06-November-08			Bond Future	8.3600	8.3510	78.1413	78.2284	260.00
28/02/2008	TRT1 On 02-May-08			Index Future	259.4600	259.7400	259.4600	259.7400	0.00
28/02/2008	TRT1 On 07-August-08			Index Future	267.1700	267.4600	267.1710	267.4600	0.00
28/02/2008	TRT1 On 06-November-08			Index Future	274.5400	274.8400	274.5440	274.8400	400.00
29/02/2008	\$ / R On 17-March-08			Currency Future	7.7500	7.5801	7.7472	7.5801	34547.00
29/02/2008	\$ / R On 13-June-08			Currency Future	7.9100	7.7402	7.9144	7.7402	25684.00
29/02/2008	\$ / R On 15-September-08			Currency Future	8.0900	7.9093	8.0914	7.9093	13372.00
29/02/2008	£ / R On 17-March-08			Currency Future	15.3700	15.0521	15.3731	15.0521	2227.00
29/02/2008	£ / R On 13-June-08			Currency Future	15.6000	15.2670	15.5975	15.2670	1423.00
29/02/2008	£ / R On 15-September-08			Currency Future	15.8400	15.4951	15.8371	15.4951	682.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/02/2008	€ / R On 17-March-08			Currency Future	11.7600	11.4690	11.7646	11.4690	3951.00
29/02/2008	€ / R On 13-June-08			Currency Future	11.9800	11.6703	11.9757	11.6703	4918.00
29/02/2008	€ / R On 15-September-08			Currency Future	12.2000	11.8789	12.1967	11.8789	6104.00
29/02/2008	ALBI On 02-May-08			Index Future	259.3800	260.7570	259.3810	260.7570	594.00
29/02/2008	ALBI On 07-August-08			Index Future	268.9400	268.8710	268.9380	268.8710	0.00
29/02/2008	ALBI On 06-November-08			Index Future	276.6000	276.4480	276.6020	276.4480	0.00
29/02/2008	CRD1 On 02-May-08			Index Future	111.7800	112.5350	111.7780	112.5350	0.00
29/02/2008	CRD1 On 07-August-08			Index Future	115.1000	115.8800	115.1010	115.8800	0.00
29/02/2008	CRD1 On 06-November-08			Index Future	118.2800	119.0780	118.2770	119.0780	8.00
29/02/2008	GOVI On 02-May-08			jGovi	261.4000	262.7285	261.3950	262.7285	17.00
29/02/2008	GOVI On 07-August-08			jGovi	268.9200	270.2895	268.9180	270.2895	141.00
29/02/2008	GOVI On 06-November-08			jGovi	276.4200	277.8320	276.4225	277.8320	60.00
29/02/2008	ILBI On 02-May-08			Index Future	307.8000	307.7650	307.8030	307.7650	0.00
29/02/2008	J153 On 31-August-10			jSwap	10.9000	11.9320	0.0726	0.1150	0.00
29/02/2008	J157 On 15-September-15			jSwap	10.0700	9.9780	0.0460	0.0409	0.00
29/02/2008	J186 On 21-December-26			jSwap	9.3600	9.2890	0.1640	0.1583	0.00
29/02/2008	J201 On 22-December-14			jSwap	10.1100	10.0190	0.1302	0.1259	0.00
29/02/2008	J203 On 15-September-17			jSwap	9.9400	9.8530	0.1580	0.1529	0.00
29/02/2008	J204 On 21-December-18			jSwap	9.8500	9.7580	0.1571	0.1516	0.00
29/02/2008	J207 On 15-January-20			jSwap	9.7700	9.6800	0.1237	0.1179	0.00
29/02/2008	JBAR On 21-December-05			jBar	11.2800	11.2750	11.2750	11.2750	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
29/02/2008	JFRA On 05-February-09			jFra	11.1100	11.0090	0.0270	0.0267	0.00
29/02/2008	JFRA On 02-May-08			jFra	11.4700	11.3820	0.0296	0.0294	0.00
29/02/2008	JFRA On 07-May-09			jFra	10.8400	10.6090	0.0263	0.0258	0.00
29/02/2008	JFRA On 07-August-08			jFra	11.4300	11.3030	0.0277	0.0274	0.00
29/02/2008	JFRA On 06-August-09			jFra	10.5000	10.3350	0.0255	0.0251	0.00
29/02/2008	JFRA On 06-November-08			jFra	11.3300	11.1730	0.0275	0.0271	0.00
29/02/2008	JFRA On 05-November-09			jFra	10.1700	10.0330	0.0247	0.0244	0.00
29/02/2008	JN02 On 02-May-08			jNote	10.8800	10.7440	0.1937	0.1916	0.00
29/02/2008	JN02 On 07-August-08			jNote	10.6400	10.5120	0.1884	0.1864	0.00
29/02/2008	JN05 On 02-May-08			jNote	10.0800	9.9390	0.3892	0.3850	0.00
29/02/2008	JN05 On 07-August-08			jNote	9.9500	9.8150	0.3843	0.3806	0.00
29/02/2008	JN10 On 02-May-08			jNote	9.6800	9.5890	0.6093	0.6063	0.00
29/02/2008	JN10 On 07-August-08			jNote	9.5900	9.4990	0.6057	0.6027	0.00
29/02/2008	JROD On 29-February-08			jRod	10.6500	10.6550	10.6000	0.0000	0.00
29/02/2008	JROD On 31-March-08			jRod	10.7800	10.7830	0.0077	0.0072	0.00
29/02/2008	JROD On 30-April-08			jRod	11.0200	11.0050	0.0081	0.0075	0.00
29/02/2008	JROD On 30-May-08			jRod	11.3300	10.9680	0.0089	0.0149	0.00
29/02/2008	JROD On 30-June-08			jRod	11.1700	11.1380	0.0163	0.0156	0.00
29/02/2008	JROD On 31-July-08			jRod	11.3400	11.2830	0.0169	0.0161	0.00
29/02/2008	OTH1 On 02-May-08			Index Future	249.4200	251.0350	249.4180	251.0350	0.00
29/02/2008	OTH1 On 07-August-08			Index Future	256.8300	258.4960	256.8310	258.4960	0.00
29/02/2008	OTH1 On 06-November-08			Index Future	263.9200	265.6300	263.9200	265.6300	12.00
29/02/2008	R153 On 02-May-08			Bond Future	9.4400	9.3230	109.6299	109.8863	10082.00
29/02/2008	R153 On 07-August-08			Bond Future	9.2400	9.1180	112.7055	112.9355	1290.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/02/2008	R153 On 06-November-08			Bond Future	9.0900	8.9680	108.9184	109.1227	0.00
29/02/2008	R157 On 02-May-08			Bond Future	8.9200	8.8170	126.2564	126.8724	10214.00
29/02/2008	R157 On 07-August-08			Bond Future	8.8300	8.7310	129.7070	130.3078	2510.00
29/02/2008	R157 On 06-November-08			Bond Future	8.7700	8.6680	126.0624	126.6478	0.00
29/02/2008	R186 On 02-May-08			Bond Future	8.7400	8.6420	119.9611	120.9901	1050.00
29/02/2008	R186 On 07-August-08			Bond Future	8.6800	8.5750	118.0814	119.1124	220.00
29/02/2008	R186 On 06-November-08			Bond Future	8.6200	8.5190	121.1729	122.2046	0.00
29/02/2008	R196 On 02-May-08			Bond Future	10.5800	10.3520	101.3976	101.5674	0.00
29/02/2008	R196 On 07-August-08			Bond Future	10.1100	9.9170	104.4159	104.5188	0.00
29/02/2008	R196 On 06-November-08			Bond Future	9.8100	9.6320	102.0124	102.0642	0.00
29/02/2008	R201 On 02-May-08			Bond Future	8.9100	8.8220	102.4840	102.9262	0.00
29/02/2008	R201 On 07-August-08			Bond Future	8.7900	8.7040	101.0132	101.4453	0.00
29/02/2008	R201 On 06-November-08			Bond Future	8.6900	8.5980	103.6919	104.1137	0.00
29/02/2008	R203 On 02-May-08			Bond Future	8.8800	8.7700	97.2222	97.8969	0.00
29/02/2008	R203 On 07-August-08			Bond Future	8.7800	8.6730	100.0584	100.7261	0.00
29/02/2008	R203 On 06-November-08			Bond Future	8.7000	8.5930	98.5257	99.1857	0.00
29/02/2008	R204 On 02-May-08			Bond Future	8.8800	8.7800	97.0279	97.6825	3779.00
29/02/2008	R204 On 07-August-08			Bond Future	8.8000	8.6980	95.7669	96.4168	0.00
29/02/2008	R204 On 06-November-08			Bond Future	8.7300	8.6280	98.2869	98.9313	0.00
29/02/2008	R206 On 02-May-08			Bond Future	8.9600	8.8580	95.9188	96.3410	0.00
29/02/2008	R206 On 07-August-08			Bond Future	8.8300	8.7310	94.9205	95.3305	0.00
29/02/2008	R206 On 06-November-08			Bond Future	8.7100	8.6140	97.4340	97.8322	610.00
29/02/2008	R207 On 02-May-08			Bond Future	8.8700	8.7770	90.6101	91.2086	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
29/02/2008	R207 On 07-August-08			Bond Future	8.7900	8.7020	89.5661	90.1617	0.00
29/02/2008	R207 On 06-November-08			Bond Future	8.7300	8.6360	91.9235	92.5160	0.00
29/02/2008	R209 On 02-May-08			Bond Future	8.5700	8.4690	76.1633	77.0101	6260.00
29/02/2008	R209 On 07-August-08			Bond Future	8.5100	8.4100	78.3731	79.2282	0.00
29/02/2008	R209 On 06-November-08			Bond Future	8.4600	8.3610	77.2795	78.1413	260.00
29/02/2008	TRT1 On 02-May-08			Index Future	258.1300	259.4600	258.1280	259.4600	0.00
29/02/2008	TRT1 On 07-August-08			Index Future	265.8000	267.1710	265.8000	267.1710	0.00
29/02/2008	TRT1 On 06-November-08			Index Future	273.1400	274.5440	273.1360	274.5440	400.00