



# Derivatives Weekly Statistics Report

From 2008/03/10 To 2008/03/14

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2008	\$ / R On 17-March-08			Currency Future	8.0000	7.9924	7.9950	7.9924	31580.00
10/03/2008	\$ / R On 13-June-08			Currency Future	8.1700	8.1693	8.1738	8.1693	29169.00
10/03/2008	\$ / R On 15-September-08			Currency Future	8.3600	8.3561	8.3596	8.3561	15739.00
10/03/2008	£ / R On 17-March-08			Currency Future	16.1100	16.1131	16.1132	16.1131	2227.00
10/03/2008	£ / R On 13-June-08			Currency Future	16.3600	16.3527	16.3558	16.3527	2218.00
10/03/2008	£ / R On 15-September-08			Currency Future	16.6100	16.6049	16.6066	16.6049	666.00
10/03/2008	€ / R On 17-March-08			Currency Future	12.2700	12.2580	12.2749	12.2580	3975.00
10/03/2008	€ / R On 13-June-08			Currency Future	12.4900	12.4751	12.4944	12.4751	6150.00
10/03/2008	€ / R On 15-September-08			Currency Future	12.7200	12.6997	12.7170	12.6997	7089.00
10/03/2008	ALBI On 02-May-08			Index Future	256.5100	255.2760	256.5100	255.2760	594.00
10/03/2008	ALBI On 07-August-08			Index Future	264.4500	263.2950	264.4480	263.2950	0.00
10/03/2008	ALBI On 06-November-08			Index Future	271.9500	270.7900	271.9450	270.7900	0.00
10/03/2008	CRD1 On 02-May-08			Index Future	111.0500	110.6700	111.0460	110.6700	0.00
10/03/2008	CRD1 On 07-August-08			Index Future	114.3500	112.9600	114.3480	112.9600	0.00
10/03/2008	CRD1 On 06-November-08			Index Future	117.5100	117.1090	117.5070	117.1090	8.00
10/03/2008	GOVI On 02-May-08			jGovi	258.6700	257.4825	258.6745	257.4825	19.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2008	GOVI On 07-August-08			jGovi	266.1300	264.8990	266.1255	264.8990	142.00
10/03/2008	GOVI On 06-November-08			jGovi	273.5500	272.2910	273.5520	272.2910	60.00
10/03/2008	ILBI On 02-May-08			Index Future	308.3000	308.2780	308.2950	308.2780	0.00
10/03/2008	J153 On 31-August-10			jSwap	10.9100	10.9780	0.0730	0.0744	0.00
10/03/2008	J157 On 15-September-15			jSwap	10.1700	10.2170	0.0515	0.0541	0.00
10/03/2008	J186 On 21-December-26			jSwap	9.5800	9.6460	0.1814	0.1864	0.00
10/03/2008	J201 On 22-December-14			jSwap	10.2000	10.2850	0.1349	0.1384	0.00
10/03/2008	J203 On 15-September-17			jSwap	10.0600	10.1390	0.1660	0.1702	0.00
10/03/2008	J204 On 21-December-18			jSwap	9.9900	10.0680	0.1666	0.1708	0.00
10/03/2008	J207 On 15-January-20			jSwap	9.9300	10.0010	0.1346	0.1388	0.00
10/03/2008	JBAR On 21-December-05			jBar	11.3300	11.3250	11.3250	11.3250	0.00
10/03/2008	JFRA On 05-February-09			jFra	11.1400	11.1840	0.0270	0.0271	0.00
10/03/2008	JFRA On 02-May-08			jFra	11.3900	11.4290	0.0294	0.0295	0.00
10/03/2008	JFRA On 07-May-09			jFra	10.8000	10.9050	0.0262	0.0265	0.00
10/03/2008	JFRA On 07-August-08			jFra	11.3800	11.4210	0.0276	0.0277	0.00
10/03/2008	JFRA On 06-August-09			jFra	10.5200	10.5980	0.0256	0.0257	0.00
10/03/2008	JFRA On 06-November-08			jFra	11.2800	11.3390	0.0274	0.0275	0.00
10/03/2008	JFRA On 05-November-09			jFra	10.2000	10.2640	0.0248	0.0250	0.00
10/03/2008	JN02 On 02-May-08			jNote	10.8700	10.9370	0.1936	0.1946	0.00
10/03/2008	JN02 On 07-August-08			jNote	10.6600	10.7400	0.1887	0.1900	0.00
10/03/2008	JN05 On 02-May-08			jNote	10.1400	10.2260	0.3912	0.3938	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
10/03/2008	JN05 On 07-August-08			jNote	10.0200	10.1120	0.3870	0.3896	0.00
10/03/2008	JN10 On 02-May-08			jNote	9.8200	9.9030	0.6157	0.6186	0.00
10/03/2008	JN10 On 07-August-08			jNote	9.7400	9.8250	0.6126	0.6154	0.00
10/03/2008	JROD On 31-March-08			jRod	10.7300	10.7410	0.0071	0.0076	0.00
10/03/2008	JROD On 30-April-08			jRod	10.9200	10.9330	0.0073	0.0079	0.00
10/03/2008	JROD On 30-May-08			jRod	11.2100	11.2270	0.0081	0.0086	0.00
10/03/2008	JROD On 30-June-08			jRod	11.1200	11.1330	0.0155	0.0161	0.00
10/03/2008	JROD On 31-July-08			jRod	11.3100	11.3200	0.0163	0.0168	0.00
10/03/2008	OTH1 On 02-May-08			Index Future	245.7100	244.2350	245.7120	244.2350	0.00
10/03/2008	OTH1 On 07-August-08			Index Future	253.0200	251.4960	253.0160	251.4960	0.00
10/03/2008	OTH1 On 06-November-08			Index Future	260.0100	258.4440	260.0080	258.4440	12.00
10/03/2008	R153 On 02-May-08			Bond Future	9.6300	9.7030	109.2254	109.0769	10082.00
10/03/2008	R153 On 07-August-08			Bond Future	9.5200	9.5910	112.1656	112.0326	1290.00
10/03/2008	R153 On 06-November-08			Bond Future	9.3800	9.4530	108.4185	108.3003	0.00
10/03/2008	R157 On 02-May-08			Bond Future	9.1600	9.2440	124.7522	124.2701	10794.00
10/03/2008	R157 On 07-August-08			Bond Future	9.0900	9.1710	128.1627	127.6926	2527.00
10/03/2008	R157 On 06-November-08			Bond Future	9.0200	9.0960	124.6262	124.1676	0.00
10/03/2008	R186 On 02-May-08			Bond Future	9.0300	9.1280	117.0935	116.1164	1050.00
10/03/2008	R186 On 07-August-08			Bond Future	8.9700	9.0670	115.1483	114.1696	220.00
10/03/2008	R186 On 06-November-08			Bond Future	8.9100	9.0130	118.2177	117.2383	0.00
10/03/2008	R196 On 02-May-08			Bond Future	10.6300	10.6450	101.3535	101.3444	0.00
10/03/2008	R196 On 07-August-08			Bond Future	10.2200	10.2430	104.3624	104.3478	0.00
10/03/2008	R196 On 06-November-08			Bond Future	9.9200	9.9670	101.9781	101.9651	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
10/03/2008	R201 On 02-May-08			Bond Future	9.1700	9.2380	101.2397	100.9028	0.00
10/03/2008	R201 On 07-August-08			Bond Future	9.0600	9.1340	99.7309	99.4019	0.00
10/03/2008	R201 On 06-November-08			Bond Future	8.9700	9.0380	102.3937	102.0725	0.00
10/03/2008	R203 On 02-May-08			Bond Future	9.1500	9.2390	95.5980	95.0626	0.00
10/03/2008	R203 On 07-August-08			Bond Future	9.0700	9.1560	98.3676	97.8380	0.00
10/03/2008	R203 On 06-November-08			Bond Future	9.0000	9.0860	96.7955	96.2721	0.00
10/03/2008	R204 On 02-May-08			Bond Future	9.1400	9.2320	95.3409	94.7708	3779.00
10/03/2008	R204 On 07-August-08			Bond Future	9.0700	9.1590	94.0349	93.4690	0.00
10/03/2008	R204 On 06-November-08			Bond Future	9.0000	9.0930	96.5437	95.9824	0.00
10/03/2008	R206 On 02-May-08			Bond Future	9.1900	9.2660	94.9650	94.6331	0.00
10/03/2008	R206 On 07-August-08			Bond Future	9.0700	9.1540	93.9331	93.6108	0.00
10/03/2008	R206 On 06-November-08			Bond Future	8.9700	9.0460	96.4395	96.1264	610.00
10/03/2008	R207 On 02-May-08			Bond Future	9.1600	9.2360	88.7246	88.2123	0.00
10/03/2008	R207 On 07-August-08			Bond Future	9.0900	9.1690	87.6376	87.1276	0.00
10/03/2008	R207 On 06-November-08			Bond Future	9.0300	9.1080	89.9724	89.4650	0.00
10/03/2008	R209 On 02-May-08			Bond Future	8.8600	8.9730	73.7619	72.8960	6260.00
10/03/2008	R209 On 07-August-08			Bond Future	8.8100	8.9200	75.8999	75.0263	0.00
10/03/2008	R209 On 06-November-08			Bond Future	8.7700	8.8750	74.7544	73.8746	260.00
10/03/2008	TRT1 On 02-May-08			Index Future	255.4100	254.2230	255.4060	254.2230	0.00
10/03/2008	TRT1 On 07-August-08			Index Future	263.0000	261.7800	262.9990	261.7800	0.00
10/03/2008	TRT1 On 06-November-08			Index Future	270.2700	269.0130	270.2660	269.0130	400.00
11/03/2008	\$ / R On 17-March-08			Currency Future	7.8800	7.9950	7.8848	7.9950	31520.00
11/03/2008	\$ / R On 13-June-08			Currency Future	8.0600	8.1738	8.0589	8.1738	28410.00
11/03/2008	\$ / R On 15-September-08			Currency Future	8.2400	8.3596	8.2392	8.3596	16512.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2008	£ / R On 17-March-08			Currency Future	15.7700	16.1132	15.7725	16.1132	2277.00
11/03/2008	£ / R On 13-June-08			Currency Future	16.0100	16.3558	16.0075	16.3558	2072.00
11/03/2008	£ / R On 15-September-08			Currency Future	16.2500	16.6066	16.2488	16.6066	546.00
11/03/2008	€ / R On 17-March-08			Currency Future	12.0600	12.2749	12.0581	12.2749	3975.00
11/03/2008	€ / R On 13-June-08			Currency Future	12.2700	12.4944	12.2721	12.4944	6150.00
11/03/2008	€ / R On 15-September-08			Currency Future	12.4900	12.7170	12.4867	12.7170	6889.00
11/03/2008	ALBI On 02-May-08			Index Future	257.3600	256.5100	257.3550	256.5100	594.00
11/03/2008	ALBI On 07-August-08			Index Future	265.2700	264.4480	265.2690	264.4480	0.00
11/03/2008	ALBI On 06-November-08			Index Future	272.7600	271.9450	272.7640	271.9450	0.00
11/03/2008	CRD1 On 02-May-08			Index Future	111.3300	111.0460	111.3250	111.0460	0.00
11/03/2008	CRD1 On 07-August-08			Index Future	114.6300	114.3480	114.6340	114.3480	0.00
11/03/2008	CRD1 On 06-November-08			Index Future	117.8000	117.5070	117.8020	117.5070	8.00
11/03/2008	GOVI On 02-May-08			jGovi	259.4900	258.6745	259.4870	258.6745	19.00
11/03/2008	GOVI On 07-August-08			jGovi	266.9600	266.1255	266.9625	266.1255	142.00
11/03/2008	GOVI On 06-November-08			jGovi	274.4100	273.5520	274.4125	273.5520	60.00
11/03/2008	ILBI On 02-May-08			Index Future	308.3700	308.2950	308.3680	308.2950	0.00
11/03/2008	J153 On 31-August-10			jSwap	10.8600	10.9070	0.0720	0.0730	0.00
11/03/2008	J157 On 15-September-15			jSwap	10.1100	10.1680	0.0483	0.0515	0.00
11/03/2008	J186 On 21-December-26			jSwap	9.5400	9.5770	0.1788	0.1814	0.00
11/03/2008	J201 On 22-December-14			jSwap	10.1500	10.2040	0.1323	0.1349	0.00
11/03/2008	J203 On 15-September-17			jSwap	10.0000	10.0640	0.1625	0.1660	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
11/03/2008	J204 On 21-December-18			jSwap	9.9300	9.9940	0.1627	0.1666	0.00
11/03/2008	J207 On 15-January-20			jSwap	9.8700	9.9320	0.1305	0.1346	0.00
11/03/2008	JBAR On 21-December-05			jBar	11.3300	11.3250	11.3250	11.3250	0.00
11/03/2008	JFRA On 05-February-09			jFra	11.0200	11.1360	0.0267	0.0270	0.00
11/03/2008	JFRA On 02-May-08			jFra	11.3800	11.3940	0.0293	0.0294	0.00
11/03/2008	JFRA On 07-May-09			jFra	10.7000	10.7980	0.0260	0.0262	0.00
11/03/2008	JFRA On 07-August-08			jFra	11.3400	11.3770	0.0275	0.0276	0.00
11/03/2008	JFRA On 06-August-09			jFra	10.4400	10.5180	0.0254	0.0256	0.00
11/03/2008	JFRA On 06-November-08			jFra	11.2100	11.2810	0.0272	0.0274	0.00
11/03/2008	JFRA On 05-November-09			jFra	10.1000	10.1980	0.0246	0.0248	0.00
11/03/2008	JN02 On 02-May-08			jNote	10.8000	10.8680	0.1925	0.1936	0.00
11/03/2008	JN02 On 07-August-08			jNote	10.6000	10.6590	0.1878	0.1887	0.00
11/03/2008	JN05 On 02-May-08			jNote	10.0800	10.1390	0.3894	0.3912	0.00
11/03/2008	JN05 On 07-August-08			jNote	9.9500	10.0230	0.3848	0.3870	0.00
11/03/2008	JN10 On 02-May-08			jNote	9.7600	9.8220	0.6133	0.6157	0.00
11/03/2008	JN10 On 07-August-08			jNote	9.6800	9.7440	0.6101	0.6126	0.00
11/03/2008	JROD On 31-March-08			jRod	10.7300	10.7310	0.0070	0.0071	0.00
11/03/2008	JROD On 30-April-08			jRod	10.9100	10.9150	0.0073	0.0073	0.00
11/03/2008	JROD On 30-May-08			jRod	11.2000	11.2070	0.0080	0.0081	0.00
11/03/2008	JROD On 30-June-08			jRod	11.1200	11.1220	0.0155	0.0155	0.00
11/03/2008	JROD On 31-July-08			jRod	11.3000	11.3070	0.0162	0.0163	0.00
11/03/2008	OTH1 On 02-May-08			Index Future	246.7500	245.7120	246.7460	245.7120	0.00
11/03/2008	OTH1 On 07-August-08			Index Future	254.0800	253.0160	254.0810	253.0160	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
11/03/2008	OTH1 On 06-November-08			Index Future	261.1000	260.0080	261.1030	260.0080	12.00
11/03/2008	R153 On 02-May-08			Bond Future	9.5600	9.6330	109.3742	109.2254	10082.00
11/03/2008	R153 On 07-August-08			Bond Future	9.4500	9.5210	112.2988	112.1656	1290.00
11/03/2008	R153 On 06-November-08			Bond Future	9.3100	9.3830	108.5368	108.4185	0.00
11/03/2008	R157 On 02-May-08			Bond Future	9.0900	9.1640	125.1760	124.7522	10794.00
11/03/2008	R157 On 07-August-08			Bond Future	9.0200	9.0910	128.5760	128.1627	2527.00
11/03/2008	R157 On 06-November-08			Bond Future	8.9500	9.0160	125.0294	124.6262	0.00
11/03/2008	R186 On 02-May-08			Bond Future	8.9700	9.0280	117.6860	117.0935	1050.00
11/03/2008	R186 On 07-August-08			Bond Future	8.9100	8.9670	115.7417	115.1483	220.00
11/03/2008	R186 On 06-November-08			Bond Future	8.8500	8.9130	118.8115	118.2177	0.00
11/03/2008	R196 On 02-May-08			Bond Future	10.6100	10.6330	101.3725	101.3535	0.00
11/03/2008	R196 On 07-August-08			Bond Future	10.1800	10.2150	104.3818	104.3624	0.00
11/03/2008	R196 On 06-November-08			Bond Future	9.8800	9.9230	101.9920	101.9781	0.00
11/03/2008	R201 On 02-May-08			Bond Future	9.1000	9.1680	101.5780	101.2397	0.00
11/03/2008	R201 On 07-August-08			Bond Future	8.9900	9.0640	100.0614	99.7309	0.00
11/03/2008	R201 On 06-November-08			Bond Future	8.9000	8.9680	102.7163	102.3937	0.00
11/03/2008	R203 On 02-May-08			Bond Future	9.0900	9.1490	95.9572	95.5980	0.00
11/03/2008	R203 On 07-August-08			Bond Future	9.0100	9.0660	98.7228	98.3676	0.00
11/03/2008	R203 On 06-November-08			Bond Future	8.9400	8.9960	97.1466	96.7955	0.00
11/03/2008	R204 On 02-May-08			Bond Future	9.0900	9.1420	95.6598	95.3409	3779.00
11/03/2008	R204 On 07-August-08			Bond Future	9.0200	9.0690	94.3513	94.0349	0.00
11/03/2008	R204 On 06-November-08			Bond Future	8.9500	9.0030	96.8575	96.5437	0.00
11/03/2008	R206 On 02-May-08			Bond Future	9.1300	9.1860	95.2148	94.9650	0.00

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11/03/2008	R206 On 07-August-08			Bond Future	9.0100	9.0740	94.1757	93.9331	0.00
11/03/2008	R206 On 06-November-08			Bond Future	8.9100	8.9660	96.6751	96.4395	610.00
11/03/2008	R207 On 02-May-08			Bond Future	9.0900	9.1560	89.1764	88.7246	0.00
11/03/2008	R207 On 07-August-08			Bond Future	9.0200	9.0890	88.0870	87.6376	0.00
11/03/2008	R207 On 06-November-08			Bond Future	8.9600	9.0280	90.4195	89.9724	0.00
11/03/2008	R209 On 02-May-08			Bond Future	8.7800	8.8630	74.4026	73.7619	6260.00
11/03/2008	R209 On 07-August-08			Bond Future	8.7300	8.8100	76.5462	75.8999	0.00
11/03/2008	R209 On 06-November-08			Bond Future	8.6900	8.7650	75.4055	74.7544	260.00
11/03/2008	TRT1 On 02-May-08			Index Future	256.2100	255.4060	256.2140	255.4060	0.00
11/03/2008	TRT1 On 07-August-08			Index Future	263.8300	262.9990	263.8300	262.9990	0.00
11/03/2008	TRT1 On 06-November-08			Index Future	271.1200	270.2660	271.1220	270.2660	400.00
12/03/2008	\$ / R On 17-March-08			Currency Future	7.8300	7.8848	7.8257	7.8848	32525.00
12/03/2008	\$ / R On 13-June-08			Currency Future	8.0000	8.0589	7.9983	8.0589	29889.00
12/03/2008	\$ / R On 15-September-08			Currency Future	8.1800	8.2392	8.1783	8.2392	16521.00
12/03/2008	\$ / R On 12-December-08			Currency Future	8.3600	0.0000	8.3618	0.0000	0.00
12/03/2008	£ / R On 17-March-08			Currency Future	15.7900	15.7725	15.7931	15.7725	2230.00
12/03/2008	£ / R On 13-June-08			Currency Future	16.0300	16.0075	16.0278	16.0075	2109.00
12/03/2008	£ / R On 15-September-08			Currency Future	16.2700	16.2488	16.2711	16.2488	596.00
12/03/2008	£ / R On 12-December-08			Currency Future	16.5200	0.0000	16.5231	0.0000	0.00
12/03/2008	€ / R On 17-March-08			Currency Future	12.1000	12.0581	12.1022	12.0581	5975.00
12/03/2008	€ / R On 13-June-08			Currency Future	12.3200	12.2721	12.3172	12.2721	6170.00
12/03/2008	€ / R On 15-September-08			Currency Future	12.5400	12.4867	12.5361	12.4867	7754.00
12/03/2008	€ / R On 12-December-08			Currency Future	12.7700	0.0000	12.7653	0.0000	0.00
12/03/2008	ALBI On 02-May-08			Index Future	256.9500	257.3550	256.9520	257.3550	594.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2008	ALBI On 07-August-08			Index Future	264.8900	265.2690	264.8880	265.2690	0.00
12/03/2008	ALBI On 06-November-08			Index Future	272.3500	272.7640	272.3480	272.7640	0.00
12/03/2008	CRD1 On 02-May-08			Index Future	111.2200	111.3250	111.2170	111.3250	0.00
12/03/2008	CRD1 On 07-August-08			Index Future	114.5200	114.6340	114.5240	114.6340	0.00
12/03/2008	CRD1 On 06-November-08			Index Future	117.6900	117.8020	117.6910	117.8020	8.00
12/03/2008	GOVI On 02-May-08			jGovi	259.1100	259.4870	259.1050	259.4870	19.00
12/03/2008	GOVI On 07-August-08			jGovi	266.5700	266.9625	266.5715	266.9625	142.00
12/03/2008	GOVI On 06-November-08			jGovi	274.0100	274.4125	274.0105	274.4125	60.00
12/03/2008	ILBI On 02-May-08			Index Future	308.4200	308.3680	308.4180	308.3680	0.00
12/03/2008	J153 On 31-August-10			jSwap	10.8200	10.8580	0.0711	0.0720	0.00
12/03/2008	J157 On 15-September-15			jSwap	10.1100	10.1090	0.0482	0.0483	0.00
12/03/2008	J186 On 21-December-26			jSwap	9.5000	9.5400	0.1757	0.1788	0.00
12/03/2008	J201 On 22-December-14			jSwap	10.1400	10.1460	0.1322	0.1323	0.00
12/03/2008	J203 On 15-September-17			jSwap	10.0000	10.0040	0.1623	0.1625	0.00
12/03/2008	J204 On 21-December-18			jSwap	9.9200	9.9290	0.1625	0.1627	0.00
12/03/2008	J207 On 15-January-20			jSwap	9.8600	9.8670	0.1300	0.1305	0.00
12/03/2008	JBAR On 21-December-05			jBar	11.3300	11.3250	11.3250	11.3250	0.00
12/03/2008	JFRA On 05-February-09			jFra	11.0200	11.0220	0.0267	0.0267	0.00
12/03/2008	JFRA On 02-May-08			jFra	11.3700	11.3760	0.0293	0.0293	0.00
12/03/2008	JFRA On 07-May-09			jFra	10.6700	10.7010	0.0259	0.0260	0.00
12/03/2008	JFRA On 07-August-08			jFra	11.3000	11.3380	0.0274	0.0275	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
12/03/2008	JFRA On 06-August-09			jFra	10.4100	10.4350	0.0253	0.0254	0.00
12/03/2008	JFRA On 06-November-08			jFra	11.1600	11.2050	0.0271	0.0272	0.00
12/03/2008	JFRA On 05-November-09			jFra	10.1000	10.0990	0.0246	0.0246	0.00
12/03/2008	JN02 On 02-May-08			jNote	10.7700	10.8030	0.1920	0.1925	0.00
12/03/2008	JN02 On 07-August-08			jNote	10.5500	10.6010	0.1870	0.1878	0.00
12/03/2008	JN05 On 02-May-08			jNote	10.0400	10.0780	0.3884	0.3894	0.00
12/03/2008	JN05 On 07-August-08			jNote	9.9200	9.9530	0.3839	0.3848	0.00
12/03/2008	JN10 On 02-May-08			jNote	9.7500	9.7560	0.6134	0.6133	0.00
12/03/2008	JN10 On 07-August-08			jNote	9.6700	9.6760	0.6102	0.6101	0.00
12/03/2008	JROD On 31-March-08			jRod	10.7200	10.7270	0.0070	0.0070	0.00
12/03/2008	JROD On 30-April-08			jRod	10.9000	10.9070	0.0073	0.0073	0.00
12/03/2008	JROD On 30-May-08			jRod	11.1900	11.1960	0.0080	0.0080	0.00
12/03/2008	JROD On 30-June-08			jRod	11.1100	11.1160	0.0155	0.0155	0.00
12/03/2008	JROD On 31-July-08			jRod	11.2800	11.3010	0.0161	0.0162	0.00
12/03/2008	OTH1 On 02-May-08			Index Future	246.2400	246.7460	246.2360	246.7460	0.00
12/03/2008	OTH1 On 07-August-08			Index Future	253.5600	254.0810	253.5570	254.0810	0.00
12/03/2008	OTH1 On 06-November-08			Index Future	260.5700	261.1030	260.5680	261.1030	12.00
12/03/2008	R153 On 02-May-08			Bond Future	9.5400	9.5630	109.4168	109.3742	10082.00
12/03/2008	R153 On 07-August-08			Bond Future	9.4300	9.4510	112.3369	112.2988	1290.00
12/03/2008	R153 On 06-November-08			Bond Future	9.2900	9.3130	108.5707	108.5368	0.00
12/03/2008	R157 On 02-May-08			Bond Future	9.1100	9.0940	125.0547	125.1760	10794.00
12/03/2008	R157 On 07-August-08			Bond Future	9.0400	9.0210	128.4577	128.5760	2527.00
12/03/2008	R157 On 06-November-08			Bond Future	8.9700	8.9460	124.9140	125.0294	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
12/03/2008	R186 On 02-May-08			Bond Future	9.0000	8.9680	117.3891	117.6860	1170.00
12/03/2008	R186 On 07-August-08			Bond Future	8.9400	8.9070	115.4444	115.7417	220.00
12/03/2008	R186 On 06-November-08			Bond Future	8.8800	8.8530	118.5140	118.8115	0.00
12/03/2008	R196 On 02-May-08			Bond Future	10.6100	10.6080	101.3725	101.3725	0.00
12/03/2008	R196 On 07-August-08			Bond Future	10.1700	10.1780	104.3844	104.3818	0.00
12/03/2008	R196 On 06-November-08			Bond Future	9.8700	9.8760	101.9946	101.9920	0.00
12/03/2008	R201 On 02-May-08			Bond Future	9.1200	9.0980	101.4811	101.5780	0.00
12/03/2008	R201 On 07-August-08			Bond Future	9.0100	8.9940	99.9668	100.0614	0.00
12/03/2008	R201 On 06-November-08			Bond Future	8.9200	8.8980	102.6240	102.7163	0.00
12/03/2008	R203 On 02-May-08			Bond Future	9.1100	9.0890	95.8373	95.9572	0.00
12/03/2008	R203 On 07-August-08			Bond Future	9.0300	9.0060	98.6042	98.7228	0.00
12/03/2008	R203 On 06-November-08			Bond Future	8.9600	8.9360	97.0294	97.1466	0.00
12/03/2008	R204 On 02-May-08			Bond Future	9.1100	9.0920	95.5320	95.6598	3779.00
12/03/2008	R204 On 07-August-08			Bond Future	9.0400	9.0190	94.2246	94.3513	0.00
12/03/2008	R204 On 06-November-08			Bond Future	8.9700	8.9530	96.7318	96.8575	0.00
12/03/2008	R206 On 02-May-08			Bond Future	9.1500	9.1260	95.1314	95.2148	0.00
12/03/2008	R206 On 07-August-08			Bond Future	9.0300	9.0140	94.0947	94.1757	0.00
12/03/2008	R206 On 06-November-08			Bond Future	8.9300	8.9060	96.5965	96.6751	610.00
12/03/2008	R207 On 02-May-08			Bond Future	9.1100	9.0860	89.0470	89.1764	0.00
12/03/2008	R207 On 07-August-08			Bond Future	9.0400	9.0190	87.9583	88.0870	0.00
12/03/2008	R207 On 06-November-08			Bond Future	8.9800	8.9580	90.2915	90.4195	0.00
12/03/2008	R209 On 02-May-08			Bond Future	8.8100	8.7830	74.1612	74.4026	6260.00
12/03/2008	R209 On 07-August-08			Bond Future	8.7600	8.7300	76.3027	76.5462	0.00
12/03/2008	R209 On 06-November-08			Bond Future	8.7200	8.6850	75.1602	75.4055	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
12/03/2008	TRT1 On 02-May-08			Index Future	255.8300	256.2140	255.8290	256.2140	0.00
12/03/2008	TRT1 On 07-August-08			Index Future	263.4400	263.8300	263.4350	263.8300	0.00
12/03/2008	TRT1 On 06-November-08			Index Future	270.7200	271.1220	270.7190	271.1220	400.00
13/03/2008	\$ / R On 17-March-08			Currency Future	7.9700	7.8257	7.9722	7.8257	18783.00
13/03/2008	\$ / R On 13-June-08			Currency Future	8.1500	7.9983	8.1500	7.9983	29840.00
13/03/2008	\$ / R On 15-September-08			Currency Future	8.3400	8.1783	8.3350	8.1783	16541.00
13/03/2008	\$ / R On 12-December-08			Currency Future	8.5300	8.3618	8.5259	8.3618	0.00
13/03/2008	£ / R On 17-March-08			Currency Future	16.2300	15.7931	16.2308	15.7931	2180.00
13/03/2008	£ / R On 13-June-08			Currency Future	16.4700	16.0278	16.4712	16.0278	2089.00
13/03/2008	£ / R On 15-September-08			Currency Future	16.7200	16.2711	16.7159	16.2711	583.00
13/03/2008	£ / R On 12-December-08			Currency Future	16.9800	16.5231	16.9754	16.5231	0.00
13/03/2008	€ / R On 17-March-08			Currency Future	12.4300	12.1022	12.4270	12.1022	5825.00
13/03/2008	€ / R On 13-June-08			Currency Future	12.6500	12.3172	12.6484	12.3172	6170.00
13/03/2008	€ / R On 15-September-08			Currency Future	12.8700	12.5361	12.8733	12.5361	7412.00
13/03/2008	€ / R On 12-December-08			Currency Future	13.1100	12.7653	13.1107	12.7653	0.00
13/03/2008	ALBI On 02-May-08			Index Future	256.0100	256.9520	256.0080	256.9520	594.00
13/03/2008	ALBI On 07-August-08			Index Future	263.9700	264.8880	263.9740	264.8880	0.00
13/03/2008	ALBI On 06-November-08			Index Future	271.4400	272.3480	271.4360	272.3480	0.00
13/03/2008	CRD1 On 02-May-08			Index Future	110.9700	111.2170	110.9690	111.2170	0.00
13/03/2008	CRD1 On 07-August-08			Index Future	114.2700	114.5240	114.2680	114.5240	0.00
13/03/2008	CRD1 On 06-November-08			Index Future	117.4300	117.6910	117.4280	117.6910	8.00
13/03/2008	GOVI On 02-May-08			jGovi	258.2900	259.1050	258.2860	259.1050	19.00
13/03/2008	GOVI On 07-August-08			jGovi	265.7300	266.5715	265.7290	266.5715	142.00
13/03/2008	GOVI On 06-November-08			jGovi	273.1400	274.0105	273.1445	274.0105	60.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2008	ILBI On 02-May-08			Index Future	308.4300	308.4180	308.4340	308.4180	0.00
13/03/2008	J153 On 31-August-10			jSwap	10.8800	10.8150	0.0725	0.0711	0.00
13/03/2008	J157 On 15-September-15			jSwap	10.1500	10.1060	0.0504	0.0482	0.00
13/03/2008	J186 On 21-December-26			jSwap	9.5700	9.5010	0.1811	0.1757	0.00
13/03/2008	J201 On 22-December-14			jSwap	10.1800	10.1430	0.1341	0.1322	0.00
13/03/2008	J203 On 15-September-17			jSwap	10.0500	9.9990	0.1650	0.1623	0.00
13/03/2008	J204 On 21-December-18			jSwap	9.9800	9.9230	0.1657	0.1625	0.00
13/03/2008	J207 On 15-January-20			jSwap	9.9200	9.8580	0.1337	0.1300	0.00
13/03/2008	JBAR On 21-December-05			jBar	11.3300	11.3250	11.3250	11.3250	0.00
13/03/2008	JFRA On 05-February-09			jFra	11.0300	11.0210	0.0268	0.0267	0.00
13/03/2008	JFRA On 02-May-08			jFra	11.3700	11.3650	0.0293	0.0293	0.00
13/03/2008	JFRA On 07-May-09			jFra	10.7500	10.6660	0.0261	0.0259	0.00
13/03/2008	JFRA On 07-August-08			jFra	11.3400	11.3040	0.0275	0.0274	0.00
13/03/2008	JFRA On 06-August-09			jFra	10.5000	10.4050	0.0255	0.0253	0.00
13/03/2008	JFRA On 06-November-08			jFra	11.2100	11.1610	0.0272	0.0271	0.00
13/03/2008	JFRA On 05-November-09			jFra	10.1600	10.1020	0.0247	0.0246	0.00
13/03/2008	JN02 On 02-May-08			jNote	10.8300	10.7720	0.1930	0.1920	0.00
13/03/2008	JN02 On 07-August-08			jNote	10.6300	10.5520	0.1883	0.1870	0.00
13/03/2008	JN05 On 02-May-08			jNote	10.1200	10.0430	0.3906	0.3884	0.00
13/03/2008	JN05 On 07-August-08			jNote	10.0000	9.9210	0.3864	0.3839	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
13/03/2008	JN10 On 02-May-08			jNote	9.8000	9.7510	0.6151	0.6134	0.00
13/03/2008	JN10 On 07-August-08			jNote	9.7300	9.6710	0.6120	0.6102	0.00
13/03/2008	JROD On 31-March-08			jRod	10.7200	10.7240	0.0070	0.0070	0.00
13/03/2008	JROD On 30-April-08			jRod	10.9000	10.9020	0.0073	0.0073	0.00
13/03/2008	JROD On 30-May-08			jRod	11.1800	11.1880	0.0080	0.0080	0.00
13/03/2008	JROD On 30-June-08			jRod	11.1000	11.1060	0.0154	0.0155	0.00
13/03/2008	JROD On 31-July-08			jRod	11.2700	11.2780	0.0161	0.0161	0.00
13/03/2008	OTH1 On 02-May-08			Index Future	245.0500	246.2360	245.0490	246.2360	0.00
13/03/2008	OTH1 On 07-August-08			Index Future	252.3400	253.5570	252.3350	253.5570	0.00
13/03/2008	OTH1 On 06-November-08			Index Future	259.3100	260.5680	259.3130	260.5680	12.00
13/03/2008	R153 On 02-May-08			Bond Future	9.6000	9.5430	109.2892	109.4168	10082.00
13/03/2008	R153 On 07-August-08			Bond Future	9.4900	9.4310	112.2227	112.3369	1290.00
13/03/2008	R153 On 06-November-08			Bond Future	9.3500	9.2930	108.4692	108.5707	0.00
13/03/2008	R157 On 02-May-08			Bond Future	9.1700	9.1140	124.6918	125.0547	10794.00
13/03/2008	R157 On 07-August-08			Bond Future	9.1000	9.0410	128.1038	128.4577	2527.00
13/03/2008	R157 On 06-November-08			Bond Future	9.0300	8.9660	124.5688	124.9140	0.00
13/03/2008	R186 On 02-May-08			Bond Future	9.0700	8.9980	116.7011	117.3891	1170.00
13/03/2008	R186 On 07-August-08			Bond Future	9.0100	8.9370	114.7553	115.4444	220.00
13/03/2008	R186 On 06-November-08			Bond Future	8.9500	8.8830	117.8244	118.5140	0.00
13/03/2008	R196 On 02-May-08			Bond Future	10.6400	10.6080	101.3474	101.3725	0.00
13/03/2008	R196 On 07-August-08			Bond Future	10.2200	10.1730	104.3603	104.3844	0.00
13/03/2008	R196 On 06-November-08			Bond Future	9.9200	9.8670	101.9778	101.9946	0.00
13/03/2008	R201 On 02-May-08			Bond Future	9.1800	9.1180	101.1915	101.4811	0.00
13/03/2008	R201 On 07-August-08			Bond Future	9.0700	9.0140	99.6839	99.9668	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
13/03/2008	R201 On 06-November-08			Bond Future	8.9800	8.9180	102.3477	102.6240	0.00
13/03/2008	R203 On 02-May-08			Bond Future	9.1700	9.1090	95.4787	95.8373	0.00
13/03/2008	R203 On 07-August-08			Bond Future	9.0900	9.0260	98.2496	98.6042	0.00
13/03/2008	R203 On 06-November-08			Bond Future	9.0200	8.9560	96.6789	97.0294	0.00
13/03/2008	R204 On 02-May-08			Bond Future	9.1700	9.1120	95.1504	95.5320	3779.00
13/03/2008	R204 On 07-August-08			Bond Future	9.1000	9.0390	93.8458	94.2246	0.00
13/03/2008	R204 On 06-November-08			Bond Future	9.0300	8.9730	96.3561	96.7318	0.00
13/03/2008	R206 On 02-May-08			Bond Future	9.2100	9.1460	94.8819	95.1314	0.00
13/03/2008	R206 On 07-August-08			Bond Future	9.0900	9.0340	93.8523	94.0947	0.00
13/03/2008	R206 On 06-November-08			Bond Future	8.9900	8.9260	96.3611	96.5965	610.00
13/03/2008	R207 On 02-May-08			Bond Future	9.1700	9.1060	88.6604	89.0470	0.00
13/03/2008	R207 On 07-August-08			Bond Future	9.1000	9.0390	87.5736	87.9583	0.00
13/03/2008	R207 On 06-November-08			Bond Future	9.0400	8.9780	89.9087	90.2915	0.00
13/03/2008	R209 On 02-May-08			Bond Future	8.8900	8.8130	73.5240	74.1612	6260.00
13/03/2008	R209 On 07-August-08			Bond Future	8.8400	8.7600	75.6599	76.3027	0.00
13/03/2008	R209 On 06-November-08			Bond Future	8.8000	8.7150	74.5127	75.1602	260.00
13/03/2008	TRT1 On 02-May-08			Index Future	255.0100	255.8290	255.0080	255.8290	0.00
13/03/2008	TRT1 On 07-August-08			Index Future	262.5900	263.4350	262.5900	263.4350	0.00
13/03/2008	TRT1 On 06-November-08			Index Future	269.8500	270.7190	269.8520	270.7190	400.00
14/03/2008	\$ / R On 17-March-08			Currency Future	7.9300	7.9722	7.9304	7.9722	17710.00
14/03/2008	\$ / R On 13-June-08			Currency Future	8.1100	8.1500	8.1071	8.1500	31513.00
14/03/2008	\$ / R On 15-September-08			Currency Future	8.2900	8.3350	8.2933	8.3350	16541.00
14/03/2008	\$ / R On 12-December-08			Currency Future	8.4800	8.5259	8.4843	8.5259	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
14/03/2008	£ / R On 17-March-08			Currency Future	16.1600	16.2308	16.1578	16.2308	2040.00
14/03/2008	£ / R On 13-June-08			Currency Future	16.3900	16.4712	16.3919	16.4712	2239.00
14/03/2008	£ / R On 15-September-08			Currency Future	16.6300	16.7159	16.6318	16.7159	583.00
14/03/2008	£ / R On 12-December-08			Currency Future	16.8900	16.9754	16.8859	16.9754	0.00
14/03/2008	€ / R On 17-March-08			Currency Future	12.4100	12.4270	12.4090	12.4270	4825.00
14/03/2008	€ / R On 13-June-08			Currency Future	12.6300	12.6484	12.6259	12.6484	9180.00
14/03/2008	€ / R On 15-September-08			Currency Future	12.8500	12.8733	12.8499	12.8733	7412.00
14/03/2008	€ / R On 12-December-08			Currency Future	13.0800	13.1107	13.0822	13.1107	0.00
14/03/2008	ALBI On 02-May-08			Index Future	256.2500	256.0080	256.2540	256.0080	594.00
14/03/2008	ALBI On 07-August-08			Index Future	264.1600	263.9740	264.1630	263.9740	0.00
14/03/2008	ALBI On 06-November-08			Index Future	271.6200	271.4360	271.6210	271.4360	0.00
14/03/2008	CRD1 On 02-May-08			Index Future	111.0200	110.9690	111.0200	110.9690	0.00
14/03/2008	CRD1 On 07-August-08			Index Future	114.3200	114.2680	114.3210	114.2680	0.00
14/03/2008	CRD1 On 06-November-08			Index Future	117.4800	117.4280	117.4830	117.4280	8.00
14/03/2008	GOVI On 02-May-08			jGovi	258.4600	258.2860	258.4555	258.2860	19.00
14/03/2008	GOVI On 07-August-08			jGovi	265.9000	265.7290	265.9045	265.7290	142.00
14/03/2008	GOVI On 06-November-08			jGovi	273.3300	273.1445	273.3255	273.1445	60.00
14/03/2008	ILBI On 02-May-08			Index Future	309.2700	308.4340	309.2740	308.4340	0.00
14/03/2008	J153 On 31-August-10			jSwap	10.8600	10.8810	0.0722	0.0725	0.00
14/03/2008	J157 On 15-September-15			jSwap	10.1300	10.1460	0.0495	0.0504	0.00
14/03/2008	J186 On 21-December-26			jSwap	9.5700	9.5700	0.1809	0.1811	0.00
14/03/2008	J201 On 22-December-14			jSwap	10.1700	10.1840	0.1335	0.1341	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
14/03/2008	J203 On 15-September-17			jSwap	10.0300	10.0450	0.1643	0.1650	0.00
14/03/2008	J204 On 21-December-18			jSwap	9.9600	9.9760	0.1648	0.1657	0.00
14/03/2008	J207 On 15-January-20			jSwap	9.9000	9.9160	0.1328	0.1337	0.00
14/03/2008	JBAR On 21-December-05			jBar	11.3300	11.3250	11.3250	11.3250	0.00
14/03/2008	JFRA On 05-February-09			jFra	11.0300	11.0330	0.0268	0.0268	0.00
14/03/2008	JFRA On 02-May-08			jFra	11.3600	11.3680	0.0293	0.0293	0.00
14/03/2008	JFRA On 07-May-09			jFra	10.7600	10.7480	0.0261	0.0261	0.00
14/03/2008	JFRA On 07-August-08			jFra	11.3300	11.3440	0.0275	0.0275	0.00
14/03/2008	JFRA On 06-August-09			jFra	10.4800	10.4960	0.0255	0.0255	0.00
14/03/2008	JFRA On 06-November-08			jFra	11.2000	11.2130	0.0272	0.0272	0.00
14/03/2008	JFRA On 05-November-09			jFra	10.1600	10.1550	0.0247	0.0247	0.00
14/03/2008	JN02 On 02-May-08			jNote	10.8200	10.8280	0.1928	0.1930	0.00
14/03/2008	JN02 On 07-August-08			jNote	10.6100	10.6300	0.1880	0.1883	0.00
14/03/2008	JN05 On 02-May-08			jNote	10.1000	10.1170	0.3903	0.3906	0.00
14/03/2008	JN05 On 07-August-08			jNote	9.9900	10.0030	0.3860	0.3864	0.00
14/03/2008	JN10 On 02-May-08			jNote	9.7900	9.8040	0.6146	0.6151	0.00
14/03/2008	JN10 On 07-August-08			jNote	9.7100	9.7260	0.6114	0.6120	0.00
14/03/2008	JROD On 31-March-08			jRod	10.7200	10.7210	0.0076	0.0070	0.00
14/03/2008	JROD On 30-April-08			jRod	10.8800	10.8960	0.0078	0.0073	0.00
14/03/2008	JROD On 30-May-08			jRod	11.1500	11.1790	0.0085	0.0080	0.00
14/03/2008	JROD On 30-June-08			jRod	11.0900	11.0990	0.0159	0.0154	0.00
14/03/2008	JROD On 31-July-08			jRod	11.2600	11.2670	0.0166	0.0161	0.00
14/03/2008	OTH1 On 02-May-08			Index Future	245.2700	245.0490	245.2730	245.0490	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
14/03/2008	OTH1 On 07-August-08			Index Future	252.5700	252.3350	252.5660	252.3350	0.00
14/03/2008	OTH1 On 06-November-08			Index Future	259.5500	259.3130	259.5510	259.3130	12.00
14/03/2008	R153 On 02-May-08			Bond Future	9.5800	9.6030	109.3317	109.2892	10082.00
14/03/2008	R153 On 07-August-08			Bond Future	9.4700	9.4910	112.2608	112.2227	1290.00
14/03/2008	R153 On 06-November-08			Bond Future	9.3300	9.3530	108.5030	108.4692	0.00
14/03/2008	R157 On 02-May-08			Bond Future	9.1600	9.1740	124.7522	124.6918	10794.00
14/03/2008	R157 On 07-August-08			Bond Future	9.0900	9.1010	128.1627	128.1038	2527.00
14/03/2008	R157 On 06-November-08			Bond Future	9.0200	9.0260	124.6262	124.5688	0.00
14/03/2008	R186 On 02-May-08			Bond Future	9.0500	9.0680	116.8970	116.7011	1170.00
14/03/2008	R186 On 07-August-08			Bond Future	8.9900	9.0070	114.9515	114.7553	220.00
14/03/2008	R186 On 06-November-08			Bond Future	8.9300	8.9530	118.0208	117.8244	0.00
14/03/2008	R196 On 02-May-08			Bond Future	10.6500	10.6410	101.3398	101.3474	0.00
14/03/2008	R196 On 07-August-08			Bond Future	10.2300	10.2190	104.3567	104.3603	0.00
14/03/2008	R196 On 06-November-08			Bond Future	9.9200	9.9240	101.9787	101.9778	0.00
14/03/2008	R201 On 02-May-08			Bond Future	9.1700	9.1780	101.2397	101.1915	0.00
14/03/2008	R201 On 07-August-08			Bond Future	9.0600	9.0740	99.7309	99.6839	0.00
14/03/2008	R201 On 06-November-08			Bond Future	8.9700	8.9780	102.3937	102.3477	0.00
14/03/2008	R203 On 02-May-08			Bond Future	9.1600	9.1690	95.5383	95.4787	0.00
14/03/2008	R203 On 07-August-08			Bond Future	9.0800	9.0860	98.3086	98.2496	0.00
14/03/2008	R203 On 06-November-08			Bond Future	9.0100	9.0160	96.7372	96.6789	0.00
14/03/2008	R204 On 02-May-08			Bond Future	9.1600	9.1720	95.2138	95.1504	3779.00
14/03/2008	R204 On 07-August-08			Bond Future	9.0900	9.0990	93.9088	93.8458	0.00
14/03/2008	R204 On 06-November-08			Bond Future	9.0200	9.0330	96.4186	96.3561	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
14/03/2008	R206 On 02-May-08			Bond Future	9.2000	9.2060	94.9234	94.8819	0.00
14/03/2008	R206 On 07-August-08			Bond Future	9.0800	9.0940	93.8927	93.8523	0.00
14/03/2008	R206 On 06-November-08			Bond Future	8.9800	8.9860	96.4003	96.3611	610.00
14/03/2008	R207 On 02-May-08			Bond Future	9.1600	9.1660	88.7246	88.6604	0.00
14/03/2008	R207 On 07-August-08			Bond Future	9.0900	9.0990	87.6376	87.5736	0.00
14/03/2008	R207 On 06-November-08			Bond Future	9.0300	9.0380	89.9724	89.9087	0.00
14/03/2008	R209 On 02-May-08			Bond Future	8.8700	8.8930	73.6824	73.5240	6260.00
14/03/2008	R209 On 07-August-08			Bond Future	8.8200	8.8400	75.8197	75.6599	0.00
14/03/2008	R209 On 06-November-08			Bond Future	8.7800	8.7950	74.6737	74.5127	260.00
14/03/2008	TRT1 On 02-May-08			Index Future	255.1800	255.0080	255.1760	255.0080	0.00
14/03/2008	TRT1 On 07-August-08			Index Future	262.7600	262.5900	262.7630	262.5900	0.00
14/03/2008	TRT1 On 06-November-08			Index Future	270.0300	269.8520	270.0310	269.8520	400.00