



# Derivatives Weekly Statistics Report

From 2008/02/18 To 2008/02/22

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2008	\$ / R On 17-March-08			Currency Future	7.6700	7.7079	7.6698	7.7079	81777.00
18/02/2008	\$ / R On 13-June-08			Currency Future	7.8400	7.8749	7.8352	7.8749	25989.00
18/02/2008	\$ / R On 15-September-08			Currency Future	8.0100	8.0470	8.0054	8.0470	9589.00
18/02/2008	£ / R On 17-March-08			Currency Future	14.9400	15.1552	14.9352	15.1552	2217.00
18/02/2008	£ / R On 13-June-08			Currency Future	15.1600	15.3843	15.1561	15.3843	1450.00
18/02/2008	£ / R On 15-September-08			Currency Future	15.3900	15.6171	15.3854	15.6171	566.00
18/02/2008	€ / R On 17-March-08			Currency Future	11.2200	11.2381	11.2230	11.2381	3951.00
18/02/2008	€ / R On 13-June-08			Currency Future	11.4200	11.4428	11.4245	11.4428	4648.00
18/02/2008	€ / R On 15-September-08			Currency Future	11.6300	11.6523	11.6321	11.6523	7965.00
18/02/2008	ALBI On 02-May-08			Index Future	263.3600	263.2020	263.3590	263.2020	594.00
18/02/2008	ALBI On 07-August-08			Index Future	271.3800	271.1910	271.3750	271.1910	0.00
18/02/2008	ALBI On 06-November-08			Index Future	278.8800	278.6930	278.8820	278.6930	0.00
18/02/2008	CRD1 On 02-May-08			Index Future	113.4000	113.3190	113.3990	113.3190	0.00
18/02/2008	CRD1 On 07-August-08			Index Future	119.6200	119.5370	119.6190	119.5370	0.00
18/02/2008	CRD1 On 06-November-08			Index Future	120.0300	119.9500	120.0340	119.9500	8.00
18/02/2008	GOVI On 02-May-08			jGovi	265.2500	265.0925	265.2510	265.0925	15.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2008	GOVI On 07-August-08			jGovi	273.1800	273.0205	273.1820	273.0205	0.00
18/02/2008	GOVI On 06-November-08			jGovi	280.7700	280.6035	280.7705	280.6035	60.00
18/02/2008	ILBI On 02-May-08			Index Future	307.7700	307.8100	307.7660	307.8100	0.00
18/02/2008	J153 On 31-August-10			jSwap	10.5000	10.4900	0.0789	0.0787	0.00
18/02/2008	J157 On 15-September-15			jSwap	9.7800	9.7930	0.0302	0.0307	0.00
18/02/2008	J186 On 21-December-26			jSwap	9.1200	9.1050	0.1444	0.1432	0.00
18/02/2008	J201 On 22-December-14			jSwap	9.8000	9.8110	0.1157	0.1159	0.00
18/02/2008	J203 On 15-September-17			jSwap	9.6900	9.6890	0.1428	0.1429	0.00
18/02/2008	J204 On 21-December-18			jSwap	9.5900	9.5920	0.1416	0.1413	0.00
18/02/2008	J207 On 15-January-20			jSwap	9.5200	9.5140	0.1074	0.1068	0.00
18/02/2008	JBAR On 21-December-05			jBar	11.1800	11.1670	11.1750	11.1670	0.00
18/02/2008	JFRA On 05-February-09			jFra	10.5000	10.4770	0.0255	0.0255	0.00
18/02/2008	JFRA On 02-May-08			jFra	11.2200	11.2150	0.0290	0.0289	0.00
18/02/2008	JFRA On 07-May-09			jFra	10.2000	10.1280	0.0248	0.0246	0.00
18/02/2008	JFRA On 07-August-08			jFra	11.1000	11.0950	0.0269	0.0269	0.00
18/02/2008	JFRA On 06-August-09			jFra	9.8900	9.8530	0.0241	0.0240	0.00
18/02/2008	JFRA On 06-November-08			jFra	10.8300	10.8000	0.0263	0.0262	0.00
18/02/2008	JFRA On 05-November-09			jFra	9.5900	9.5570	0.0234	0.0233	0.00
18/02/2008	JN02 On 02-May-08			jNote	10.3800	10.3630	0.1858	0.1855	0.00
18/02/2008	JN02 On 07-August-08			jNote	10.1100	10.1030	0.1800	0.1799	0.00
18/02/2008	JN05 On 02-May-08			jNote	9.6900	9.7010	0.3783	0.3785	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
18/02/2008	JN05 On 07-August-08			jNote	9.5600	9.5740	0.3735	0.3739	0.00
18/02/2008	JN10 On 02-May-08			jNote	9.4200	9.4180	0.6011	0.6009	0.00
18/02/2008	JN10 On 07-August-08			jNote	9.3300	9.3300	0.5975	0.5973	0.00
18/02/2008	JROD On 29-February-08			jRod	10.6600	10.6630	0.0069	0.0075	0.00
18/02/2008	JROD On 31-March-08			jRod	10.8100	10.8210	0.0072	0.0078	0.00
18/02/2008	JROD On 30-April-08			jRod	11.0100	11.0330	0.0075	0.0081	0.00
18/02/2008	JROD On 30-May-08			jRod	10.9600	10.9720	0.0148	0.0154	0.00
18/02/2008	JROD On 30-June-08			jRod	11.1300	11.1420	0.0155	0.0160	0.00
18/02/2008	JROD On 31-July-08			jRod	11.2800	11.2920	0.0160	0.0166	0.00
18/02/2008	OTH1 On 02-May-08			Index Future	253.9600	253.7900	253.9590	253.7900	0.00
18/02/2008	OTH1 On 07-August-08			Index Future	261.6900	261.4820	261.6910	261.4820	0.00
18/02/2008	OTH1 On 06-November-08			Index Future	268.8200	268.6400	268.8180	268.6400	12.00
18/02/2008	R153 On 02-May-08			Bond Future	9.1100	9.1130	110.3370	110.3370	8428.00
18/02/2008	R153 On 07-August-08			Bond Future	8.9100	8.9080	113.3396	113.3396	1290.00
18/02/2008	R153 On 06-November-08			Bond Future	8.7600	8.7580	109.4814	109.4814	0.00
18/02/2008	R157 On 02-May-08			Bond Future	8.6600	8.6570	127.8664	127.8664	10366.00
18/02/2008	R157 On 07-August-08			Bond Future	8.5700	8.5710	131.2771	131.2771	2500.00
18/02/2008	R157 On 06-November-08			Bond Future	8.5100	8.5080	127.5919	127.5919	0.00
18/02/2008	R186 On 02-May-08			Bond Future	8.4900	8.4920	122.5597	122.5597	0.00
18/02/2008	R186 On 07-August-08			Bond Future	8.4300	8.4250	120.6851	120.6851	220.00
18/02/2008	R186 On 06-November-08			Bond Future	8.3700	8.3690	123.7780	123.7780	0.00
18/02/2008	R196 On 02-May-08			Bond Future	10.7300	10.0490	101.2783	101.7989	0.00
18/02/2008	R196 On 07-August-08			Bond Future	10.2800	9.6100	104.3295	104.6803	0.00
18/02/2008	R196 On 06-November-08			Bond Future	9.8200	9.3290	102.0100	102.1541	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
18/02/2008	R201 On 02-May-08			Bond Future	8.6400	8.6520	103.8181	103.7683	0.00
18/02/2008	R201 On 07-August-08			Bond Future	8.5200	8.5340	102.3165	102.2679	0.00
18/02/2008	R201 On 06-November-08			Bond Future	8.4200	8.4280	104.9640	104.9166	0.00
18/02/2008	R203 On 02-May-08			Bond Future	8.5900	8.6000	99.0143	98.9518	0.00
18/02/2008	R203 On 07-August-08			Bond Future	8.4900	8.5030	101.8317	101.7698	0.00
18/02/2008	R203 On 06-November-08			Bond Future	8.4100	8.4230	100.2782	100.2171	0.00
18/02/2008	R204 On 02-May-08			Bond Future	8.5900	8.6000	98.9431	98.8762	3179.00
18/02/2008	R204 On 07-August-08			Bond Future	8.5100	8.5180	97.6679	97.6015	0.00
18/02/2008	R204 On 06-November-08			Bond Future	8.4400	8.4480	100.1717	100.1059	0.00
18/02/2008	R206 On 02-May-08			Bond Future	8.7000	8.6980	97.0213	97.0213	0.00
18/02/2008	R206 On 07-August-08			Bond Future	8.5700	8.5710	95.9912	95.9912	0.00
18/02/2008	R206 On 06-November-08			Bond Future	8.4500	8.4540	98.4737	98.4737	610.00
18/02/2008	R207 On 02-May-08			Bond Future	8.6000	8.6070	92.4217	92.3537	0.00
18/02/2008	R207 On 07-August-08			Bond Future	8.5200	8.5320	91.3689	91.3013	0.00
18/02/2008	R207 On 06-November-08			Bond Future	8.4600	8.4660	93.7168	93.6495	0.00
18/02/2008	R209 On 02-May-08			Bond Future	8.3100	8.3090	78.3981	78.3981	6260.00
18/02/2008	R209 On 07-August-08			Bond Future	8.2500	8.2500	80.6297	80.6297	0.00
18/02/2008	R209 On 06-November-08			Bond Future	8.2000	8.2010	79.5536	79.5536	260.00
18/02/2008	TRT1 On 02-May-08			Index Future	261.8800	261.7180	261.8750	261.7180	0.00
18/02/2008	TRT1 On 07-August-08			Index Future	269.9600	269.7850	269.9640	269.7850	0.00
18/02/2008	TRT1 On 06-November-08			Index Future	277.2000	277.0320	277.1970	277.0320	400.00
19/02/2008	\$ / R On 17-March-08			Currency Future	7.6600	7.6698	7.6632	7.6698	81782.00
19/02/2008	\$ / R On 13-June-08			Currency Future	7.8300	7.8352	7.8273	7.8352	26059.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2008	\$ / R On 15-September-08			Currency Future	8.0000	8.0054	7.9954	8.0054	9946.00
19/02/2008	£ / R On 17-March-08			Currency Future	14.9400	14.9352	14.9395	14.9352	2217.00
19/02/2008	£ / R On 13-June-08			Currency Future	15.1600	15.1561	15.1567	15.1561	1450.00
19/02/2008	£ / R On 15-September-08			Currency Future	15.3800	15.3854	15.3832	15.3854	637.00
19/02/2008	€ / R On 17-March-08			Currency Future	11.2900	11.2230	11.2948	11.2230	3951.00
19/02/2008	€ / R On 13-June-08			Currency Future	11.5000	11.4245	11.4952	11.4245	4648.00
19/02/2008	€ / R On 15-September-08			Currency Future	11.7000	11.6321	11.7015	11.6321	7976.00
19/02/2008	ALBI On 02-May-08			Index Future	262.9200	263.3590	262.9240	263.3590	594.00
19/02/2008	ALBI On 07-August-08			Index Future	270.9400	271.3750	270.9440	271.3750	0.00
19/02/2008	ALBI On 06-November-08			Index Future	278.4500	278.8820	278.4540	278.8820	0.00
19/02/2008	CRD1 On 02-May-08			Index Future	116.6600	113.3990	116.6570	113.3990	0.00
19/02/2008	CRD1 On 07-August-08			Index Future	119.4300	119.6190	119.4250	119.6190	0.00
19/02/2008	CRD1 On 06-November-08			Index Future	119.8700	120.0340	119.8710	120.0340	8.00
19/02/2008	GOVI On 02-May-08			jGovi	272.6300	265.2510	272.6265	265.2510	15.00
19/02/2008	GOVI On 07-August-08			jGovi	280.0500	273.1820	280.0455	273.1820	0.00
19/02/2008	GOVI On 06-November-08			jGovi	287.6600	280.7705	287.6585	280.7705	60.00
19/02/2008	ILBI On 02-May-08			Index Future	307.7500	307.7660	307.7520	307.7660	0.00
19/02/2008	J153 On 31-August-10			jSwap	10.5200	10.4950	0.0795	0.0789	0.00
19/02/2008	J157 On 15-September-15			jSwap	9.8200	9.7840	0.0320	0.0302	0.00
19/02/2008	J186 On 21-December-26			jSwap	9.1300	9.1170	0.1454	0.1444	0.00
19/02/2008	J201 On 22-December-14			jSwap	9.8400	9.8040	0.1174	0.1157	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
19/02/2008	J203 On 15-September-17			jSwap	9.7100	9.6850	0.1440	0.1428	0.00
19/02/2008	J204 On 21-December-18			jSwap	9.6200	9.5940	0.1429	0.1416	0.00
19/02/2008	J207 On 15-January-20			jSwap	9.5400	9.5210	0.1087	0.1074	0.00
19/02/2008	JBAR On 21-December-05			jBar	11.1800	11.1750	11.1790	11.1750	0.00
19/02/2008	JFRA On 05-February-09			jFra	10.5300	10.4990	0.0256	0.0255	0.00
19/02/2008	JFRA On 02-May-08			jFra	11.2200	11.2220	0.0290	0.0290	0.00
19/02/2008	JFRA On 07-May-09			jFra	10.2000	10.1950	0.0248	0.0248	0.00
19/02/2008	JFRA On 07-August-08			jFra	11.1200	11.0990	0.0270	0.0269	0.00
19/02/2008	JFRA On 06-August-09			jFra	9.9100	9.8870	0.0241	0.0241	0.00
19/02/2008	JFRA On 06-November-08			jFra	10.8500	10.8320	0.0263	0.0263	0.00
19/02/2008	JFRA On 05-November-09			jFra	9.6000	9.5930	0.0234	0.0234	0.00
19/02/2008	JN02 On 02-May-08			jNote	10.4000	10.3820	0.1861	0.1858	0.00
19/02/2008	JN02 On 07-August-08			jNote	10.1400	10.1120	0.1805	0.1800	0.00
19/02/2008	JN05 On 02-May-08			jNote	9.7400	9.6940	0.3795	0.3783	0.00
19/02/2008	JN05 On 07-August-08			jNote	9.6100	9.5640	0.3748	0.3735	0.00
19/02/2008	JN10 On 02-May-08			jNote	9.4400	9.4170	0.6016	0.6011	0.00
19/02/2008	JN10 On 07-August-08			jNote	9.3500	9.3300	0.5981	0.5975	0.00
19/02/2008	JROD On 29-February-08			jRod	10.6600	10.6600	0.0069	0.0069	0.00
19/02/2008	JROD On 31-March-08			jRod	10.8000	10.8060	0.0072	0.0072	0.00
19/02/2008	JROD On 30-April-08			jRod	11.0100	11.0110	0.0075	0.0075	0.00
19/02/2008	JROD On 30-May-08			jRod	10.9600	10.9600	0.0148	0.0148	0.00
19/02/2008	JROD On 30-June-08			jRod	11.1300	11.1280	0.0155	0.0155	0.00
19/02/2008	JROD On 31-July-08			jRod	11.2800	11.2780	0.0161	0.0160	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
19/02/2008	OTH1 On 02-May-08			Index Future	261.0800	253.9590	261.0780	253.9590	0.00
19/02/2008	OTH1 On 07-August-08			Index Future	261.1600	261.6910	261.1590	261.6910	0.00
19/02/2008	OTH1 On 06-November-08			Index Future	268.2700	268.8180	268.2710	268.8180	12.00
19/02/2008	R153 On 02-May-08			Bond Future	9.1500	9.1130	110.2510	110.3370	8428.00
19/02/2008	R153 On 07-August-08			Bond Future	8.9500	8.9080	113.2625	113.3396	1290.00
19/02/2008	R153 On 06-November-08			Bond Future	8.8000	8.7580	109.4130	109.4814	0.00
19/02/2008	R157 On 02-May-08			Bond Future	8.6900	8.6570	127.6792	127.8664	10366.00
19/02/2008	R157 On 07-August-08			Bond Future	8.6000	8.5710	131.0946	131.2771	2500.00
19/02/2008	R157 On 06-November-08			Bond Future	8.5400	8.5080	127.4142	127.5919	0.00
19/02/2008	R186 On 02-May-08			Bond Future	8.5100	8.4920	122.3486	122.5597	0.00
19/02/2008	R186 On 07-August-08			Bond Future	8.4500	8.4250	120.4735	120.6851	220.00
19/02/2008	R186 On 06-November-08			Bond Future	8.3900	8.3690	123.5664	123.7780	0.00
19/02/2008	R196 On 02-May-08			Bond Future	10.1200	10.7320	101.7468	101.2783	0.00
19/02/2008	R196 On 07-August-08			Bond Future	9.6800	10.2780	104.6450	104.3295	0.00
19/02/2008	R196 On 06-November-08			Bond Future	9.3900	9.8150	102.1354	102.0100	0.00
19/02/2008	R201 On 02-May-08			Bond Future	8.6700	8.6420	103.6687	103.8181	0.00
19/02/2008	R201 On 07-August-08			Bond Future	8.5500	8.5240	102.1707	102.3165	0.00
19/02/2008	R201 On 06-November-08			Bond Future	8.4500	8.4180	104.8217	104.9640	0.00
19/02/2008	R203 On 02-May-08			Bond Future	8.6300	8.5900	98.7645	99.0143	0.00
19/02/2008	R203 On 07-August-08			Bond Future	8.5300	8.4930	101.5846	101.8317	0.00
19/02/2008	R203 On 06-November-08			Bond Future	8.4500	8.4130	100.0340	100.2782	0.00
19/02/2008	R204 On 02-May-08			Bond Future	8.6400	8.5900	98.6092	98.9431	3179.00
19/02/2008	R204 On 07-August-08			Bond Future	8.5600	8.5080	97.3366	97.6679	0.00
19/02/2008	R204 On 06-November-08			Bond Future	8.4900	8.4380	99.8433	100.1717	0.00

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19/02/2008	R206 On 02-May-08			Bond Future	8.7300	8.6980	96.8933	97.0213	0.00
19/02/2008	R206 On 07-August-08			Bond Future	8.6000	8.5710	95.8669	95.9912	0.00
19/02/2008	R206 On 06-November-08			Bond Future	8.4800	8.4540	98.3530	98.4737	610.00
19/02/2008	R207 On 02-May-08			Bond Future	8.6400	8.5970	92.1502	92.4217	0.00
19/02/2008	R207 On 07-August-08			Bond Future	8.5600	8.5220	91.0988	91.3689	0.00
19/02/2008	R207 On 06-November-08			Bond Future	8.5000	8.4560	93.4481	93.7168	0.00
19/02/2008	R209 On 02-May-08			Bond Future	8.3200	8.3090	78.3102	78.3981	6260.00
19/02/2008	R209 On 07-August-08			Bond Future	8.2600	8.2500	80.5409	80.6297	0.00
19/02/2008	R209 On 06-November-08			Bond Future	8.2100	8.2010	79.4641	79.5536	260.00
19/02/2008	TRT1 On 02-May-08			Index Future	269.3400	261.8750	269.3350	261.8750	0.00
19/02/2008	TRT1 On 07-August-08			Index Future	269.5500	269.9640	269.5510	269.9640	0.00
19/02/2008	TRT1 On 06-November-08			Index Future	276.7600	277.1970	276.7550	277.1970	400.00
20/02/2008	\$ / R On 17-March-08			Currency Future	7.9400	7.6632	7.9447	7.6632	73299.00
20/02/2008	\$ / R On 13-June-08			Currency Future	8.1200	7.8273	8.1156	7.8273	23036.00
20/02/2008	\$ / R On 15-September-08			Currency Future	8.2900	7.9954	8.2907	7.9954	9852.00
20/02/2008	£ / R On 17-March-08			Currency Future	15.3900	14.9395	15.3923	14.9395	2227.00
20/02/2008	£ / R On 13-June-08			Currency Future	15.6200	15.1567	15.6198	15.1567	1320.00
20/02/2008	£ / R On 15-September-08			Currency Future	15.8600	15.3832	15.8569	15.3832	640.00
20/02/2008	€ / R On 17-March-08			Currency Future	11.6400	11.2948	11.6374	11.2948	3951.00
20/02/2008	€ / R On 13-June-08			Currency Future	11.8500	11.4952	11.8456	11.4952	4798.00
20/02/2008	€ / R On 15-September-08			Currency Future	12.0600	11.7015	12.0600	11.7015	7980.00
20/02/2008	ALBI On 02-May-08			Index Future	261.8600	262.9240	261.8570	262.9240	594.00
20/02/2008	ALBI On 07-August-08			Index Future	269.9300	270.9440	269.9280	270.9440	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
20/02/2008	ALBI On 06-November-08			Index Future	277.4700	278.4540	277.4670	278.4540	0.00
20/02/2008	CRD1 On 02-May-08			Index Future	112.9200	116.6570	112.9170	116.6570	0.00
20/02/2008	CRD1 On 07-August-08			Index Future	116.2400	119.4250	116.2390	119.4250	0.00
20/02/2008	CRD1 On 06-November-08			Index Future	119.4400	119.8710	119.4420	119.8710	8.00
20/02/2008	GOVI On 02-May-08			jGovi	263.8400	272.6265	263.8360	272.6265	17.00
20/02/2008	GOVI On 07-August-08			jGovi	271.6000	280.0455	271.6020	280.0455	0.00
20/02/2008	GOVI On 06-November-08			jGovi	279.0000	287.6585	278.9965	287.6585	60.00
20/02/2008	ILBI On 02-May-08			Index Future	307.7000	307.7520	307.6990	307.7520	0.00
20/02/2008	J153 On 31-August-10			jSwap	10.6200	10.5180	0.0822	0.0795	0.00
20/02/2008	J157 On 15-September-15			jSwap	9.9200	9.8160	0.0378	0.0320	0.00
20/02/2008	J186 On 21-December-26			jSwap	9.2500	9.1300	0.1550	0.1454	0.00
20/02/2008	J201 On 22-December-14			jSwap	9.9500	9.8400	0.1225	0.1174	0.00
20/02/2008	J203 On 15-September-17			jSwap	9.8200	9.7060	0.1507	0.1440	0.00
20/02/2008	J204 On 21-December-18			jSwap	9.7300	9.6160	0.1496	0.1429	0.00
20/02/2008	J207 On 15-January-20			jSwap	9.6500	9.5410	0.1159	0.1087	0.00
20/02/2008	JBAR On 21-December-05			jBar	11.2300	11.1790	11.2250	11.1790	0.00
20/02/2008	JFRA On 05-February-09			jFra	10.7000	10.5280	0.0260	0.0256	0.00
20/02/2008	JFRA On 02-May-08			jFra	11.2900	11.2230	0.0291	0.0290	0.00
20/02/2008	JFRA On 07-May-09			jFra	10.3500	10.2020	0.0252	0.0248	0.00
20/02/2008	JFRA On 07-August-08			jFra	11.2000	11.1170	0.0272	0.0270	0.00
20/02/2008	JFRA On 06-August-09			jFra	10.0400	9.9120	0.0244	0.0241	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
20/02/2008	JFRA On 06-November-08			jFra	10.9600	10.8540	0.0266	0.0263	0.00
20/02/2008	JFRA On 05-November-09			jFra	9.7700	9.6040	0.0238	0.0234	0.00
20/02/2008	JN02 On 02-May-08			jNote	10.5300	10.4040	0.1882	0.1861	0.00
20/02/2008	JN02 On 07-August-08			jNote	10.2900	10.1440	0.1828	0.1805	0.00
20/02/2008	JN05 On 02-May-08			jNote	9.8600	9.7360	0.3833	0.3795	0.00
20/02/2008	JN05 On 07-August-08			jNote	9.7400	9.6070	0.3788	0.3748	0.00
20/02/2008	JN10 On 02-May-08			jNote	9.5600	9.4380	0.6059	0.6016	0.00
20/02/2008	JN10 On 07-August-08			jNote	9.4700	9.3520	0.6023	0.5981	0.00
20/02/2008	JROD On 29-February-08			jRod	10.6600	10.6590	0.0069	0.0069	0.00
20/02/2008	JROD On 31-March-08			jRod	10.8100	10.8030	0.0072	0.0072	0.00
20/02/2008	JROD On 30-April-08			jRod	11.0400	11.0090	0.0076	0.0075	0.00
20/02/2008	JROD On 30-May-08			jRod	10.9800	10.9610	0.0149	0.0148	0.00
20/02/2008	JROD On 30-June-08			jRod	11.1500	11.1310	0.0156	0.0155	0.00
20/02/2008	JROD On 31-July-08			jRod	11.3000	11.2840	0.0162	0.0161	0.00
20/02/2008	OTH1 On 02-May-08			Index Future	252.5100	261.0780	252.5110	261.0780	0.00
20/02/2008	OTH1 On 07-August-08			Index Future	259.9400	261.1590	259.9390	261.1590	0.00
20/02/2008	OTH1 On 06-November-08			Index Future	267.1000	268.2710	267.1040	268.2710	12.00
20/02/2008	R153 On 02-May-08			Bond Future	9.2400	9.1530	110.0577	110.2510	9364.00
20/02/2008	R153 On 07-August-08			Bond Future	9.0400	8.9480	113.0892	113.2625	1290.00
20/02/2008	R153 On 06-November-08			Bond Future	8.8900	8.7980	109.2592	109.4130	0.00
20/02/2008	R157 On 02-May-08			Bond Future	8.7600	8.6870	127.2439	127.6792	9805.00
20/02/2008	R157 On 07-August-08			Bond Future	8.6700	8.6010	130.6701	131.0946	2500.00
20/02/2008	R157 On 06-November-08			Bond Future	8.6100	8.5380	127.0007	127.4142	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
20/02/2008	R186 On 02-May-08			Bond Future	8.5600	8.5120	121.8233	122.3486	0.00
20/02/2008	R186 On 07-August-08			Bond Future	8.5000	8.4450	119.9472	120.4735	220.00
20/02/2008	R186 On 06-November-08			Bond Future	8.4400	8.3890	123.0398	123.5664	0.00
20/02/2008	R196 On 02-May-08			Bond Future	10.2200	10.1170	101.6689	101.7468	0.00
20/02/2008	R196 On 07-August-08			Bond Future	9.7800	9.6770	104.5897	104.6450	0.00
20/02/2008	R196 On 06-November-08			Bond Future	9.5000	9.3920	102.1042	102.1354	0.00
20/02/2008	R201 On 02-May-08			Bond Future	8.7500	8.6720	103.2718	103.6687	0.00
20/02/2008	R201 On 07-August-08			Bond Future	8.6300	8.5540	101.7830	102.1707	0.00
20/02/2008	R201 On 06-November-08			Bond Future	8.5300	8.4480	104.4433	104.8217	0.00
20/02/2008	R203 On 02-May-08			Bond Future	8.7100	8.6300	98.2675	98.7645	0.00
20/02/2008	R203 On 07-August-08			Bond Future	8.6100	8.5330	101.0928	101.5846	0.00
20/02/2008	R203 On 06-November-08			Bond Future	8.5300	8.4530	99.5481	100.0340	0.00
20/02/2008	R204 On 02-May-08			Bond Future	8.7100	8.6400	98.1444	98.6092	3779.00
20/02/2008	R204 On 07-August-08			Bond Future	8.6300	8.5580	96.8752	97.3366	0.00
20/02/2008	R204 On 06-November-08			Bond Future	8.5600	8.4880	99.3859	99.8433	0.00
20/02/2008	R206 On 02-May-08			Bond Future	8.8000	8.7280	96.5954	96.8933	0.00
20/02/2008	R206 On 07-August-08			Bond Future	8.6700	8.6010	95.5776	95.8669	0.00
20/02/2008	R206 On 06-November-08			Bond Future	8.5500	8.4840	98.0722	98.3530	610.00
20/02/2008	R207 On 02-May-08			Bond Future	8.7100	8.6370	91.6777	92.1502	0.00
20/02/2008	R207 On 07-August-08			Bond Future	8.6300	8.5620	90.6286	91.0988	0.00
20/02/2008	R207 On 06-November-08			Bond Future	8.5700	8.4960	92.9805	93.4481	0.00
20/02/2008	R209 On 02-May-08			Bond Future	8.3700	8.3190	77.8728	78.3102	6260.00
20/02/2008	R209 On 07-August-08			Bond Future	8.3100	8.2600	80.0993	80.5409	0.00
20/02/2008	R209 On 06-November-08			Bond Future	8.2600	8.2110	79.0191	79.4641	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
20/02/2008	TRT1 On 02-May-08			Index Future	260.6500	269.3350	260.6470	269.3350	0.00
20/02/2008	TRT1 On 07-August-08			Index Future	268.3200	269.5510	268.3150	269.5510	0.00
20/02/2008	TRT1 On 06-November-08			Index Future	275.7100	276.7550	275.7110	276.7550	400.00
21/02/2008	\$ / R On 17-March-08			Currency Future	7.8300	7.9447	7.8252	7.9447	73140.00
21/02/2008	\$ / R On 13-June-08			Currency Future	7.9900	8.1156	7.9900	8.1156	24188.00
21/02/2008	\$ / R On 15-September-08			Currency Future	8.1600	8.2907	8.1600	8.2907	9999.00
21/02/2008	£ / R On 17-March-08			Currency Future	15.3000	15.3923	15.2980	15.3923	2227.00
21/02/2008	£ / R On 13-June-08			Currency Future	15.5200	15.6198	15.5170	15.6198	1323.00
21/02/2008	£ / R On 15-September-08			Currency Future	15.7500	15.8569	15.7452	15.8569	640.00
21/02/2008	€ / R On 17-March-08			Currency Future	11.5200	11.6374	11.5239	11.6374	3951.00
21/02/2008	€ / R On 13-June-08			Currency Future	11.7300	11.8456	11.7251	11.8456	5646.00
21/02/2008	€ / R On 15-September-08			Currency Future	11.9300	12.0600	11.9328	12.0600	7980.00
21/02/2008	ALBI On 02-May-08			Index Future	262.3100	261.8570	262.3120	261.8570	594.00
21/02/2008	ALBI On 07-August-08			Index Future	270.3800	269.9280	270.3810	269.9280	0.00
21/02/2008	ALBI On 06-November-08			Index Future	277.8900	277.4670	277.8930	277.4670	0.00
21/02/2008	CRD1 On 02-May-08			Index Future	113.1700	112.9170	113.1700	112.9170	0.00
21/02/2008	CRD1 On 07-August-08			Index Future	116.5000	116.2390	116.5000	116.2390	0.00
21/02/2008	CRD1 On 06-November-08			Index Future	119.7100	119.4420	119.7120	119.4420	8.00
21/02/2008	GOVI On 02-May-08			jGovi	264.2600	263.8360	264.2570	263.8360	17.00
21/02/2008	GOVI On 07-August-08			jGovi	272.0400	271.6020	272.0355	271.6020	0.00
21/02/2008	GOVI On 06-November-08			jGovi	279.4400	278.9965	279.4425	278.9965	60.00
21/02/2008	ILBI On 02-May-08			Index Future	307.8200	307.6990	307.8200	307.6990	0.00
21/02/2008	J153 On 31-August-10			jSwap	10.5600	10.6210	0.0806	0.0822	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
21/02/2008	J157 On 15-September-15			jSwap	9.8400	9.9210	0.0335	0.0378	0.00
21/02/2008	J186 On 21-December-26			jSwap	9.1600	9.2510	0.1481	0.1550	0.00
21/02/2008	J201 On 22-December-14			jSwap	9.8700	9.9500	0.1187	0.1225	0.00
21/02/2008	J203 On 15-September-17			jSwap	9.7300	9.8180	0.1458	0.1507	0.00
21/02/2008	J204 On 21-December-18			jSwap	9.6300	9.7270	0.1439	0.1496	0.00
21/02/2008	J207 On 15-January-20			jSwap	9.5500	9.6510	0.1095	0.1159	0.00
21/02/2008	JBAR On 21-December-05			jBar	11.2300	11.2250	11.2250	11.2250	0.00
21/02/2008	JFRA On 05-February-09			jFra	10.6200	10.7010	0.0258	0.0260	0.00
21/02/2008	JFRA On 02-May-08			jFra	11.2700	11.2890	0.0291	0.0291	0.00
21/02/2008	JFRA On 07-May-09			jFra	10.2400	10.3530	0.0249	0.0252	0.00
21/02/2008	JFRA On 07-August-08			jFra	11.1500	11.2020	0.0270	0.0272	0.00
21/02/2008	JFRA On 06-August-09			jFra	9.9700	10.0440	0.0243	0.0244	0.00
21/02/2008	JFRA On 06-November-08			jFra	10.9000	10.9640	0.0265	0.0266	0.00
21/02/2008	JFRA On 05-November-09			jFra	9.6800	9.7670	0.0236	0.0238	0.00
21/02/2008	JN02 On 02-May-08			jNote	10.4600	10.5310	0.1870	0.1882	0.00
21/02/2008	JN02 On 07-August-08			jNote	10.2000	10.2850	0.1813	0.1828	0.00
21/02/2008	JN05 On 02-May-08			jNote	9.7800	9.8620	0.3808	0.3833	0.00
21/02/2008	JN05 On 07-August-08			jNote	9.6500	9.7380	0.3761	0.3788	0.00
21/02/2008	JN10 On 02-May-08			jNote	9.4600	9.5550	0.6022	0.6059	0.00
21/02/2008	JN10 On 07-August-08			jNote	9.3700	9.4690	0.5984	0.6023	0.00
21/02/2008	JROD On 29-February-08			jRod	10.6600	10.6580	0.0069	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
21/02/2008	JROD On 31-March-08			jRod	10.8100	10.8120	0.0072	0.0072	0.00
21/02/2008	JROD On 30-April-08			jRod	11.0300	11.0360	0.0076	0.0076	0.00
21/02/2008	JROD On 30-May-08			jRod	10.9800	10.9800	0.0149	0.0149	0.00
21/02/2008	JROD On 30-June-08			jRod	11.1500	11.1510	0.0156	0.0156	0.00
21/02/2008	JROD On 31-July-08			jRod	11.3000	11.3020	0.0161	0.0162	0.00
21/02/2008	OTH1 On 02-May-08			Index Future	252.8000	252.5110	252.7970	252.5110	0.00
21/02/2008	OTH1 On 07-August-08			Index Future	260.2400	259.9390	260.2360	259.9390	0.00
21/02/2008	OTH1 On 06-November-08			Index Future	267.4100	267.1040	267.4090	267.1040	12.00
21/02/2008	R153 On 02-May-08			Bond Future	9.1700	9.2430	110.2080	110.0577	9364.00
21/02/2008	R153 On 07-August-08			Bond Future	8.9700	9.0380	113.2240	113.0892	1290.00
21/02/2008	R153 On 06-November-08			Bond Future	8.8200	8.8880	109.3788	109.2592	0.00
21/02/2008	R157 On 02-May-08			Bond Future	8.7000	8.7570	127.6169	127.2439	9805.00
21/02/2008	R157 On 07-August-08			Bond Future	8.6100	8.6710	131.0338	130.6701	2500.00
21/02/2008	R157 On 06-November-08			Bond Future	8.5500	8.6080	127.3550	127.0007	0.00
21/02/2008	R186 On 02-May-08			Bond Future	8.5600	8.5620	121.8233	121.8233	0.00
21/02/2008	R186 On 07-August-08			Bond Future	8.5000	8.4950	119.9472	119.9472	220.00
21/02/2008	R186 On 06-November-08			Bond Future	8.4400	8.4390	123.0398	123.0398	0.00
21/02/2008	R196 On 02-May-08			Bond Future	10.2100	10.2190	101.6773	101.6689	0.00
21/02/2008	R196 On 07-August-08			Bond Future	9.7600	9.7820	104.6034	104.5897	0.00
21/02/2008	R196 On 06-November-08			Bond Future	9.4500	9.4970	102.1173	102.1042	0.00
21/02/2008	R201 On 02-May-08			Bond Future	8.6900	8.7520	103.5693	103.2718	0.00
21/02/2008	R201 On 07-August-08			Bond Future	8.5700	8.6340	102.0736	101.7830	0.00
21/02/2008	R201 On 06-November-08			Bond Future	8.4700	8.5280	104.7269	104.4433	0.00
21/02/2008	R203 On 02-May-08			Bond Future	8.6600	8.7100	98.5778	98.2675	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
21/02/2008	R203 On 07-August-08			Bond Future	8.5600	8.6130	101.3998	101.0928	0.00
21/02/2008	R203 On 06-November-08			Bond Future	8.4800	8.5330	99.8515	99.5481	0.00
21/02/2008	R204 On 02-May-08			Bond Future	8.6700	8.7100	98.4097	98.1444	3779.00
21/02/2008	R204 On 07-August-08			Bond Future	8.5900	8.6280	97.1385	96.8752	0.00
21/02/2008	R204 On 06-November-08			Bond Future	8.5200	8.5580	99.6469	99.3859	0.00
21/02/2008	R206 On 02-May-08			Bond Future	8.7400	8.7980	96.8507	96.5954	0.00
21/02/2008	R206 On 07-August-08			Bond Future	8.6100	8.6710	95.8255	95.5776	0.00
21/02/2008	R206 On 06-November-08			Bond Future	8.4900	8.5540	98.3128	98.0722	610.00
21/02/2008	R207 On 02-May-08			Bond Future	8.6800	8.7070	91.8798	91.6777	0.00
21/02/2008	R207 On 07-August-08			Bond Future	8.6000	8.6320	90.8297	90.6286	0.00
21/02/2008	R207 On 06-November-08			Bond Future	8.5400	8.5660	93.1805	92.9805	0.00
21/02/2008	R209 On 02-May-08			Bond Future	8.4000	8.3690	77.6123	77.8728	6260.00
21/02/2008	R209 On 07-August-08			Bond Future	8.3400	8.3100	79.8362	80.0993	0.00
21/02/2008	R209 On 06-November-08			Bond Future	8.2900	8.2610	78.7541	79.0191	260.00
21/02/2008	TRT1 On 02-May-08			Index Future	261.0600	260.6470	261.0590	260.6470	0.00
21/02/2008	TRT1 On 07-August-08			Index Future	268.7400	268.3150	268.7400	268.3150	0.00
21/02/2008	TRT1 On 06-November-08			Index Future	276.1500	275.7110	276.1490	275.7110	400.00
22/02/2008	\$ / R On 17-March-08			Currency Future	7.7500	7.8252	7.7492	7.8252	73076.00
22/02/2008	\$ / R On 13-June-08			Currency Future	7.9100	7.9900	7.9140	7.9900	24653.00
22/02/2008	\$ / R On 15-September-08			Currency Future	8.0800	8.1600	8.0847	8.1600	10004.00
22/02/2008	£ / R On 17-March-08			Currency Future	15.2500	15.2980	15.2490	15.2980	2227.00
22/02/2008	£ / R On 13-June-08			Currency Future	15.4700	15.5170	15.4687	15.5170	1323.00
22/02/2008	£ / R On 15-September-08			Currency Future	15.7000	15.7452	15.6991	15.7452	641.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2008	€ / R On 17-March-08			Currency Future	11.5000	11.5239	11.4964	11.5239	3951.00
22/02/2008	€ / R On 13-June-08			Currency Future	11.7000	11.7251	11.6986	11.7251	5646.00
22/02/2008	€ / R On 15-September-08			Currency Future	11.9100	11.9328	11.9077	11.9328	6782.00
22/02/2008	ALBI On 02-May-08			Index Future	262.6200	262.3120	262.6160	262.3120	594.00
22/02/2008	ALBI On 07-August-08			Index Future	270.6200	270.3810	270.6200	270.3810	0.00
22/02/2008	ALBI On 06-November-08			Index Future	278.1600	277.8930	278.1610	277.8930	0.00
22/02/2008	CRD1 On 02-May-08			Index Future	113.1800	113.1700	113.1810	113.1700	0.00
22/02/2008	CRD1 On 07-August-08			Index Future	116.5100	116.5000	116.5110	116.5000	0.00
22/02/2008	CRD1 On 06-November-08			Index Future	119.7200	119.7120	119.7240	119.7120	8.00
22/02/2008	GOVI On 02-May-08			jGovi	264.5300	264.2570	264.5330	264.2570	17.00
22/02/2008	GOVI On 07-August-08			jGovi	272.3200	272.0355	272.3195	272.0355	0.00
22/02/2008	GOVI On 06-November-08			jGovi	279.7400	279.4425	279.7355	279.4425	60.00
22/02/2008	ILBI On 02-May-08			Index Future	307.7800	307.8200	307.7790	307.8200	0.00
22/02/2008	J153 On 31-August-10			jSwap	10.5900	10.5570	0.0813	0.0806	0.00
22/02/2008	J157 On 15-September-15			jSwap	9.8500	9.8430	0.0341	0.0335	0.00
22/02/2008	J186 On 21-December-26			jSwap	9.1600	9.1620	0.1480	0.1481	0.00
22/02/2008	J201 On 22-December-14			jSwap	9.8800	9.8670	0.1191	0.1187	0.00
22/02/2008	J203 On 15-September-17			jSwap	9.7400	9.7340	0.1463	0.1458	0.00
22/02/2008	J204 On 21-December-18			jSwap	9.6400	9.6330	0.1446	0.1439	0.00
22/02/2008	J207 On 15-January-20			jSwap	9.5700	9.5540	0.1103	0.1095	0.00
22/02/2008	JBAR On 21-December-05			jBar	11.2300	11.2250	11.2250	11.2250	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
22/02/2008	JFRA On 05-February-09			jFra	10.6400	10.6200	0.0259	0.0258	0.00
22/02/2008	JFRA On 02-May-08			jFra	11.2800	11.2670	0.0291	0.0291	0.00
22/02/2008	JFRA On 07-May-09			jFra	10.3000	10.2440	0.0250	0.0249	0.00
22/02/2008	JFRA On 07-August-08			jFra	11.1800	11.1460	0.0271	0.0270	0.00
22/02/2008	JFRA On 06-August-09			jFra	10.0200	9.9710	0.0244	0.0243	0.00
22/02/2008	JFRA On 06-November-08			jFra	10.9400	10.9010	0.0266	0.0265	0.00
22/02/2008	JFRA On 05-November-09			jFra	9.7100	9.6750	0.0236	0.0236	0.00
22/02/2008	JN02 On 02-May-08			jNote	10.4900	10.4570	0.1875	0.1870	0.00
22/02/2008	JN02 On 07-August-08			jNote	10.2400	10.1950	0.1820	0.1813	0.00
22/02/2008	JN05 On 02-May-08			jNote	9.7900	9.7790	0.3812	0.3808	0.00
22/02/2008	JN05 On 07-August-08			jNote	9.6700	9.6490	0.3767	0.3761	0.00
22/02/2008	JN10 On 02-May-08			jNote	9.4700	9.4630	0.6025	0.6022	0.00
22/02/2008	JN10 On 07-August-08			jNote	9.3800	9.3720	0.5988	0.5984	0.00
22/02/2008	JROD On 29-February-08			jRod	10.6600	10.6570	0.0075	0.0069	0.00
22/02/2008	JROD On 31-March-08			jRod	10.8000	10.8070	0.0077	0.0072	0.00
22/02/2008	JROD On 30-April-08			jRod	11.0200	11.0280	0.0081	0.0076	0.00
22/02/2008	JROD On 30-May-08			jRod	10.9700	10.9760	0.0154	0.0149	0.00
22/02/2008	JROD On 30-June-08			jRod	11.1400	11.1470	0.0161	0.0156	0.00
22/02/2008	JROD On 31-July-08			jRod	11.2900	11.2970	0.0166	0.0161	0.00
22/02/2008	OTH1 On 02-May-08			Index Future	253.2700	252.7970	253.2660	252.7970	0.00
22/02/2008	OTH1 On 07-August-08			Index Future	260.7200	260.2360	260.7190	260.2360	0.00
22/02/2008	OTH1 On 06-November-08			Index Future	267.9100	267.4090	267.9070	267.4090	12.00
22/02/2008	R153 On 02-May-08			Bond Future	9.1700	9.1730	110.2080	110.2080	10082.00
22/02/2008	R153 On 07-August-08			Bond Future	8.9700	8.9680	113.2240	113.2240	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
22/02/2008	R153 On 06-November-08			Bond Future	8.8200	8.8180	109.3788	109.3788	0.00
22/02/2008	R157 On 02-May-08			Bond Future	8.6800	8.6970	127.7415	127.6169	9805.00
22/02/2008	R157 On 07-August-08			Bond Future	8.5900	8.6110	131.1554	131.0338	2500.00
22/02/2008	R157 On 06-November-08			Bond Future	8.5300	8.5480	127.4734	127.3550	0.00
22/02/2008	R186 On 02-May-08			Bond Future	8.5200	8.5620	122.2432	121.8233	0.00
22/02/2008	R186 On 07-August-08			Bond Future	8.4600	8.4950	120.3680	119.9472	220.00
22/02/2008	R186 On 06-November-08			Bond Future	8.4000	8.4390	123.4608	123.0398	0.00
22/02/2008	R196 On 02-May-08			Bond Future	10.2100	10.2080	101.6750	101.6773	0.00
22/02/2008	R196 On 07-August-08			Bond Future	9.7600	9.7560	104.6013	104.6034	0.00
22/02/2008	R196 On 06-November-08			Bond Future	9.4600	9.4530	102.1143	102.1173	0.00
22/02/2008	R201 On 02-May-08			Bond Future	8.6800	8.6920	103.6190	103.5693	0.00
22/02/2008	R201 On 07-August-08			Bond Future	8.5600	8.5740	102.1221	102.0736	0.00
22/02/2008	R201 On 06-November-08			Bond Future	8.4600	8.4680	104.7743	104.7269	0.00
22/02/2008	R203 On 02-May-08			Bond Future	8.6400	8.6600	98.7022	98.5778	0.00
22/02/2008	R203 On 07-August-08			Bond Future	8.5400	8.5630	101.5230	101.3998	0.00
22/02/2008	R203 On 06-November-08			Bond Future	8.4600	8.4830	99.9731	99.8515	0.00
22/02/2008	R204 On 02-May-08			Bond Future	8.6500	8.6700	98.5426	98.4097	3779.00
22/02/2008	R204 On 07-August-08			Bond Future	8.5700	8.5880	97.2705	97.1385	0.00
22/02/2008	R204 On 06-November-08			Bond Future	8.5000	8.5180	99.7777	99.6469	0.00
22/02/2008	R206 On 02-May-08			Bond Future	8.7300	8.7380	96.8933	96.8507	0.00
22/02/2008	R206 On 07-August-08			Bond Future	8.6000	8.6110	95.8669	95.8255	0.00
22/02/2008	R206 On 06-November-08			Bond Future	8.4800	8.4940	98.3530	98.3128	610.00
22/02/2008	R207 On 02-May-08			Bond Future	8.6500	8.6770	92.0825	91.8798	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
22/02/2008	R207 On 07-August-08			Bond Future	8.5700	8.6020	91.0314	90.8297	0.00
22/02/2008	R207 On 06-November-08			Bond Future	8.5100	8.5360	93.3811	93.1805	0.00
22/02/2008	R209 On 02-May-08			Bond Future	8.3600	8.3990	77.9599	77.6123	6260.00
22/02/2008	R209 On 07-August-08			Bond Future	8.3000	8.3400	80.1872	79.8362	0.00
22/02/2008	R209 On 06-November-08			Bond Future	8.2500	8.2910	79.1078	78.7541	260.00
22/02/2008	TRT1 On 02-May-08			Index Future	261.3300	261.0590	261.3330	261.0590	0.00
22/02/2008	TRT1 On 07-August-08			Index Future	269.0200	268.7400	269.0240	268.7400	0.00
22/02/2008	TRT1 On 06-November-08			Index Future	276.4400	276.1490	276.4410	276.1490	400.00