



Derivatives Weekly Statistics Report

From 2008/02/11 To 2008/02/15

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2008	\$ / R On 17-March-08			Currency Future	7.8100	7.8641	7.8105	7.8641	79715.00
11/02/2008	\$ / R On 13-June-08			Currency Future	7.9800	8.0335	7.9827	8.0335	31632.00
11/02/2008	\$ / R On 15-September-08			Currency Future	8.1600	8.2095	8.1578	8.2095	8767.00
11/02/2008	£ / R On 17-March-08			Currency Future	15.2200	15.2594	15.2192	15.2594	1217.00
11/02/2008	£ / R On 13-June-08			Currency Future	15.4500	15.4911	15.4541	15.4911	1340.00
11/02/2008	£ / R On 15-September-08			Currency Future	15.6900	15.7328	15.6931	15.7328	492.00
11/02/2008	€ / R On 17-March-08			Currency Future	11.3700	11.3759	11.3739	11.3759	3952.00
11/02/2008	€ / R On 13-June-08			Currency Future	11.5900	11.5845	11.5861	11.5845	4521.00
11/02/2008	€ / R On 15-September-08			Currency Future	11.8000	11.8027	11.8027	11.8027	7615.00
11/02/2008	ALBI On 02-May-08			Index Future	262.6100	262.6265	262.6070	262.6265	594.00
11/02/2008	ALBI On 07-August-08			Index Future	270.6600	270.6550	270.6550	270.6550	0.00
11/02/2008	ALBI On 06-November-08			Index Future	278.1900	278.1860	278.1860	278.1860	0.00
11/02/2008	CRD1 On 02-May-08			Index Future	113.0700	113.0490	113.0650	113.0490	0.00
11/02/2008	CRD1 On 07-August-08			Index Future	119.2300	119.2290	119.2290	119.2290	0.00
11/02/2008	CRD1 On 06-November-08			Index Future	119.6800	119.6640	119.6810	119.6640	8.00
11/02/2008	GOVI On 02-May-08			jGovi	264.4900	264.5020	264.4865	264.5020	9.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2008	GOVI On 07-August-08			jGovi	272.4000	272.4180	272.4015	272.4180	0.00
11/02/2008	GOVI On 06-November-08			jGovi	279.9600	279.9790	279.9625	279.9790	60.00
11/02/2008	ILBI On 02-May-08			Index Future	307.6900	307.6940	307.6940	307.6940	0.00
11/02/2008	J153 On 31-August-10			jSwap	10.5900	10.5750	0.0811	0.0807	0.00
11/02/2008	J157 On 15-September-15			jSwap	9.8900	9.8700	0.0359	0.0348	0.00
11/02/2008	J186 On 21-December-26			jSwap	9.2100	9.2020	0.1518	0.1508	0.00
11/02/2008	J201 On 22-December-14			jSwap	9.9200	9.9040	0.1210	0.1200	0.00
11/02/2008	J203 On 15-September-17			jSwap	9.7600	9.7550	0.1470	0.1464	0.00
11/02/2008	J204 On 21-December-18			jSwap	9.6700	9.6570	0.1456	0.1448	0.00
11/02/2008	J207 On 15-January-20			jSwap	9.5900	9.5810	0.1118	0.1109	0.00
11/02/2008	JBAR On 21-December-05			jBar	11.1400	11.1250	11.1420	11.1250	0.00
11/02/2008	JFRA On 05-February-09			jFra	10.6000	10.5780	0.0258	0.0257	0.00
11/02/2008	JFRA On 02-May-08			jFra	11.2800	11.2640	0.0291	0.0291	0.00
11/02/2008	JFRA On 07-May-09			jFra	10.2900	10.2610	0.0250	0.0249	0.00
11/02/2008	JFRA On 07-August-08			jFra	11.1900	11.1690	0.0271	0.0271	0.00
11/02/2008	JFRA On 06-August-09			jFra	10.0000	9.9850	0.0243	0.0243	0.00
11/02/2008	JFRA On 06-November-08			jFra	10.9300	10.8870	0.0265	0.0264	0.00
11/02/2008	JFRA On 05-November-09			jFra	9.7300	9.6980	0.0237	0.0236	0.00
11/02/2008	JN02 On 02-May-08			jNote	10.4900	10.4700	0.1876	0.1872	0.00
11/02/2008	JN02 On 07-August-08			jNote	10.2400	10.2260	0.1821	0.1819	0.00
11/02/2008	JN05 On 02-May-08			jNote	9.8400	9.8230	0.3828	0.3822	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
11/02/2008	JN05 On 07-August-08			jNote	9.7200	9.6960	0.3782	0.3775	0.00
11/02/2008	JN10 On 02-May-08			jNote	9.5000	9.4900	0.6032	0.6031	0.00
11/02/2008	JN10 On 07-August-08			jNote	9.4100	9.4010	0.5995	0.5995	0.00
11/02/2008	JROD On 29-February-08			jRod	10.6700	10.6780	0.0069	0.0075	0.00
11/02/2008	JROD On 31-March-08			jRod	10.8300	10.8480	0.0072	0.0078	0.00
11/02/2008	JROD On 30-April-08			jRod	11.0400	11.0560	0.0076	0.0082	0.00
11/02/2008	JROD On 30-May-08			jRod	10.9700	10.9770	0.0148	0.0154	0.00
11/02/2008	JROD On 30-June-08			jRod	11.1400	11.1380	0.0155	0.0160	0.00
11/02/2008	JROD On 31-July-08			jRod	11.2800	11.2790	0.0160	0.0165	0.00
11/02/2008	OTH1 On 02-May-08			Index Future	253.4300	253.4750	253.4290	253.4750	0.00
11/02/2008	OTH1 On 07-August-08			Index Future	261.1200	261.1200	261.1200	261.1200	0.00
11/02/2008	OTH1 On 06-November-08			Index Future	268.2600	268.3070	268.2580	268.3070	12.00
11/02/2008	R153 On 02-May-08			Bond Future	9.2800	9.2730	109.9720	109.9934	8578.00
11/02/2008	R153 On 07-August-08			Bond Future	9.0800	9.0680	113.0123	113.0315	1290.00
11/02/2008	R153 On 06-November-08			Bond Future	8.9300	8.9180	109.1909	109.2079	0.00
11/02/2008	R157 On 02-May-08			Bond Future	8.7400	8.7270	127.3681	127.4302	9935.00
11/02/2008	R157 On 07-August-08			Bond Future	8.6500	8.6410	130.7912	130.8518	2500.00
11/02/2008	R157 On 06-November-08			Bond Future	8.5900	8.5780	127.1187	127.1777	0.00
11/02/2008	R186 On 02-May-08			Bond Future	8.5100	8.5020	122.3486	122.4541	0.00
11/02/2008	R186 On 07-August-08			Bond Future	8.4500	8.4350	120.4735	120.5792	220.00
11/02/2008	R186 On 06-November-08			Bond Future	8.3900	8.3790	123.5664	123.6721	0.00
11/02/2008	R196 On 02-May-08			Bond Future	10.1100	10.7200	101.7514	101.2874	0.00
11/02/2008	R196 On 07-August-08			Bond Future	9.7200	10.3040	104.6202	104.3158	0.00
11/02/2008	R196 On 06-November-08			Bond Future	9.4800	9.8900	102.1087	101.9878	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
11/02/2008	R201 On 02-May-08			Bond Future	8.7200	8.7120	103.4205	103.4700	0.00
11/02/2008	R201 On 07-August-08			Bond Future	8.6000	8.5940	101.9282	101.9766	0.00
11/02/2008	R201 On 06-November-08			Bond Future	8.5000	8.4880	104.5850	104.6323	0.00
11/02/2008	R203 On 02-May-08			Bond Future	8.6400	8.6300	98.7022	98.7645	0.00
11/02/2008	R203 On 07-August-08			Bond Future	8.5400	8.5330	101.5230	101.5846	0.00
11/02/2008	R203 On 06-November-08			Bond Future	8.4600	8.4530	99.9731	100.0340	0.00
11/02/2008	R204 On 02-May-08			Bond Future	8.6400	8.6300	98.6092	98.6759	3265.00
11/02/2008	R204 On 07-August-08			Bond Future	8.5600	8.5480	97.3366	97.4027	0.00
11/02/2008	R204 On 06-November-08			Bond Future	8.4900	8.4780	99.8433	99.9088	0.00
11/02/2008	R206 On 02-May-08			Bond Future	8.7700	8.7580	96.7229	96.7655	0.00
11/02/2008	R206 On 07-August-08			Bond Future	8.6400	8.6310	95.7015	95.7428	0.00
11/02/2008	R206 On 06-November-08			Bond Future	8.5200	8.5140	98.1924	98.2325	610.00
11/02/2008	R207 On 02-May-08			Bond Future	8.6400	8.6270	92.1502	92.2180	0.00
11/02/2008	R207 On 07-August-08			Bond Future	8.5600	8.5520	91.0988	91.1662	0.00
11/02/2008	R207 On 06-November-08			Bond Future	8.5000	8.4860	93.4481	93.5152	0.00
11/02/2008	R209 On 02-May-08			Bond Future	8.2900	8.2790	78.5746	78.6630	6430.00
11/02/2008	R209 On 07-August-08			Bond Future	8.2300	8.2200	80.8078	80.8971	0.00
11/02/2008	R209 On 06-November-08			Bond Future	8.1800	8.1710	79.7331	79.8231	260.00
11/02/2008	TRT1 On 02-May-08			Index Future	261.1300	261.1420	261.1260	261.1420	0.00
11/02/2008	TRT1 On 07-August-08			Index Future	269.2300	269.2280	269.2280	269.2280	0.00
11/02/2008	TRT1 On 06-November-08			Index Future	276.4100	276.4230	276.4060	276.4230	400.00
12/02/2008	\$ / R On 17-March-08			Currency Future	7.8000	7.8105	7.7990	7.8105	85665.00
12/02/2008	\$ / R On 13-June-08			Currency Future	7.9700	7.9827	7.9680	7.9827	31643.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2008	\$ / R On 15-September-08			Currency Future	8.1400	8.1578	8.1429	8.1578	8977.00
12/02/2008	£ / R On 17-March-08			Currency Future	15.2500	15.2192	15.2522	15.2192	1217.00
12/02/2008	£ / R On 13-June-08			Currency Future	15.4800	15.4541	15.4831	15.4541	1260.00
12/02/2008	£ / R On 15-September-08			Currency Future	15.7200	15.6931	15.7219	15.6931	472.00
12/02/2008	€ / R On 17-March-08			Currency Future	11.3700	11.3739	11.3659	11.3739	3952.00
12/02/2008	€ / R On 13-June-08			Currency Future	11.5700	11.5861	11.5741	11.5861	4521.00
12/02/2008	€ / R On 15-September-08			Currency Future	11.7900	11.8027	11.7903	11.8027	8315.00
12/02/2008	ALBI On 02-May-08			Index Future	263.3300	262.6070	263.3300	262.6070	594.00
12/02/2008	ALBI On 07-August-08			Index Future	270.6600	270.6550	270.6550	270.6550	0.00
12/02/2008	ALBI On 06-November-08			Index Future	278.1900	278.1860	278.1860	278.1860	0.00
12/02/2008	CRD1 On 02-May-08			Index Future	113.2200	113.0650	113.2160	113.0650	0.00
12/02/2008	CRD1 On 07-August-08			Index Future	119.2300	119.2290	119.2290	119.2290	0.00
12/02/2008	CRD1 On 06-November-08			Index Future	119.8400	119.6810	119.8400	119.6810	8.00
12/02/2008	GOVI On 02-May-08			jGovi	265.1900	264.4865	265.1880	264.4865	9.00
12/02/2008	GOVI On 07-August-08			jGovi	273.1200	272.4015	273.1230	272.4015	0.00
12/02/2008	GOVI On 06-November-08			jGovi	280.7100	279.9625	280.7050	279.9625	60.00
12/02/2008	ILBI On 02-May-08			Index Future	307.6900	307.6940	307.6940	307.6940	0.00
12/02/2008	J153 On 31-August-10			jSwap	10.5900	10.5880	0.0812	0.0811	0.00
12/02/2008	J157 On 15-September-15			jSwap	9.8900	9.8900	0.0360	0.0359	0.00
12/02/2008	J186 On 21-December-26			jSwap	9.2200	9.2140	0.1520	0.1518	0.00
12/02/2008	J201 On 22-December-14			jSwap	9.9200	9.9220	0.1210	0.1210	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
12/02/2008	J203 On 15-September-17			jSwap	9.7600	9.7630	0.1470	0.1470	0.00
12/02/2008	J204 On 21-December-18			jSwap	9.6700	9.6670	0.1456	0.1456	0.00
12/02/2008	J207 On 15-January-20			jSwap	9.5900	9.5930	0.1118	0.1118	0.00
12/02/2008	JBAR On 21-December-05			jBar	11.1600	11.1420	11.1580	11.1420	0.00
12/02/2008	JFRA On 05-February-09			jFra	10.6000	10.6020	0.0258	0.0258	0.00
12/02/2008	JFRA On 02-May-08			jFra	11.2800	11.2830	0.0291	0.0291	0.00
12/02/2008	JFRA On 07-May-09			jFra	10.2900	10.2870	0.0250	0.0250	0.00
12/02/2008	JFRA On 07-August-08			jFra	11.1900	11.1900	0.0271	0.0271	0.00
12/02/2008	JFRA On 06-August-09			jFra	10.0100	10.0040	0.0243	0.0243	0.00
12/02/2008	JFRA On 06-November-08			jFra	10.9300	10.9320	0.0265	0.0265	0.00
12/02/2008	JFRA On 05-November-09			jFra	9.7400	9.7340	0.0237	0.0237	0.00
12/02/2008	JN02 On 02-May-08			jNote	10.5000	10.4920	0.1876	0.1876	0.00
12/02/2008	JN02 On 07-August-08			jNote	10.2500	10.2420	0.1822	0.1821	0.00
12/02/2008	JN05 On 02-May-08			jNote	9.8400	9.8430	0.3828	0.3828	0.00
12/02/2008	JN05 On 07-August-08			jNote	9.7200	9.7160	0.3782	0.3782	0.00
12/02/2008	JN10 On 02-May-08			jNote	9.5000	9.4960	0.6032	0.6032	0.00
12/02/2008	JN10 On 07-August-08			jNote	9.4100	9.4070	0.5996	0.5995	0.00
12/02/2008	JROD On 29-February-08			jRod	10.6700	10.6720	0.0069	0.0069	0.00
12/02/2008	JROD On 31-March-08			jRod	10.8300	10.8340	0.0072	0.0072	0.00
12/02/2008	JROD On 30-April-08			jRod	11.0400	11.0420	0.0076	0.0076	0.00
12/02/2008	JROD On 30-May-08			jRod	10.9700	10.9730	0.0148	0.0148	0.00
12/02/2008	JROD On 30-June-08			jRod	11.1400	11.1380	0.0155	0.0155	0.00
12/02/2008	JROD On 31-July-08			jRod	11.2800	11.2840	0.0160	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
12/02/2008	OTH1 On 02-May-08			Index Future	254.2900	253.4290	254.2860	253.4290	0.00
12/02/2008	OTH1 On 07-August-08			Index Future	261.1200	261.1200	261.1200	261.1200	0.00
12/02/2008	OTH1 On 06-November-08			Index Future	269.1700	268.2580	269.1650	268.2580	12.00
12/02/2008	R153 On 02-May-08			Bond Future	9.2300	9.2830	110.0792	109.9720	8578.00
12/02/2008	R153 On 07-August-08			Bond Future	9.0300	9.0780	113.1084	113.0123	1290.00
12/02/2008	R153 On 06-November-08			Bond Future	8.8800	8.9280	109.2762	109.1909	0.00
12/02/2008	R157 On 02-May-08			Bond Future	8.6800	8.7370	127.7415	127.3681	9935.00
12/02/2008	R157 On 07-August-08			Bond Future	8.5900	8.6510	131.1554	130.7912	2500.00
12/02/2008	R157 On 06-November-08			Bond Future	8.5300	8.5880	127.4734	127.1187	0.00
12/02/2008	R186 On 02-May-08			Bond Future	8.4500	8.5120	122.9837	122.3486	0.00
12/02/2008	R186 On 07-August-08			Bond Future	8.3900	8.4450	121.1098	120.4735	220.00
12/02/2008	R186 On 06-November-08			Bond Future	8.3300	8.3890	124.2028	123.5664	0.00
12/02/2008	R196 On 02-May-08			Bond Future	10.0900	10.1110	101.7713	101.7514	0.00
12/02/2008	R196 On 07-August-08			Bond Future	9.6900	9.7240	104.6397	104.6202	0.00
12/02/2008	R196 On 06-November-08			Bond Future	9.4400	9.4820	102.1211	102.1087	0.00
12/02/2008	R201 On 02-May-08			Bond Future	8.6700	8.7220	103.6687	103.4205	0.00
12/02/2008	R201 On 07-August-08			Bond Future	8.5500	8.6040	102.1707	101.9282	0.00
12/02/2008	R201 On 06-November-08			Bond Future	8.4500	8.4980	104.8217	104.5850	0.00
12/02/2008	R203 On 02-May-08			Bond Future	8.5900	8.6400	99.0143	98.7022	0.00
12/02/2008	R203 On 07-August-08			Bond Future	8.4900	8.5430	101.8317	101.5230	0.00
12/02/2008	R203 On 06-November-08			Bond Future	8.4100	8.4630	100.2782	99.9731	0.00
12/02/2008	R204 On 02-May-08			Bond Future	8.5900	8.6400	98.9431	98.6092	3265.00
12/02/2008	R204 On 07-August-08			Bond Future	8.5100	8.5580	97.6679	97.3366	0.00
12/02/2008	R204 On 06-November-08			Bond Future	8.4400	8.4880	100.1717	99.8433	0.00

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12/02/2008	R206 On 02-May-08			Bond Future	8.7200	8.7680	96.9359	96.7229	0.00
12/02/2008	R206 On 07-August-08			Bond Future	8.5900	8.6410	95.9083	95.7015	0.00
12/02/2008	R206 On 06-November-08			Bond Future	8.4700	8.5240	98.3932	98.1924	610.00
12/02/2008	R207 On 02-May-08			Bond Future	8.5900	8.6370	92.4898	92.1502	0.00
12/02/2008	R207 On 07-August-08			Bond Future	8.5100	8.5620	91.4366	91.0988	0.00
12/02/2008	R207 On 06-November-08			Bond Future	8.4500	8.4960	93.7841	93.4481	0.00
12/02/2008	R209 On 02-May-08			Bond Future	8.2400	8.2890	79.0185	78.5746	6430.00
12/02/2008	R209 On 07-August-08			Bond Future	8.1800	8.2300	81.2560	80.8078	0.00
12/02/2008	R209 On 06-November-08			Bond Future	8.1300	8.1810	80.1848	79.7331	260.00
12/02/2008	TRT1 On 02-May-08			Index Future	261.8200	261.1260	261.8220	261.1260	0.00
12/02/2008	TRT1 On 07-August-08			Index Future	269.2300	269.2280	269.2280	269.2280	0.00
12/02/2008	TRT1 On 06-November-08			Index Future	277.1400	276.4060	277.1420	276.4060	400.00
13/02/2008	\$ / R On 17-March-08			Currency Future	7.7400	7.7990	7.7423	7.7990	86126.00
13/02/2008	\$ / R On 13-June-08			Currency Future	7.9100	7.9680	7.9108	7.9680	27470.00
13/02/2008	\$ / R On 15-September-08			Currency Future	8.0800	8.1429	8.0836	8.1429	9008.00
13/02/2008	£ / R On 17-March-08			Currency Future	15.1500	15.2522	15.1492	15.2522	1217.00
13/02/2008	£ / R On 13-June-08			Currency Future	15.3800	15.4831	15.3780	15.4831	1455.00
13/02/2008	£ / R On 15-September-08			Currency Future	15.6100	15.7219	15.6091	15.7219	472.00
13/02/2008	€ / R On 17-March-08			Currency Future	11.2500	11.3659	11.2495	11.3659	3952.00
13/02/2008	€ / R On 13-June-08			Currency Future	11.4500	11.5741	11.4549	11.5741	4521.00
13/02/2008	€ / R On 15-September-08			Currency Future	11.6700	11.7903	11.6651	11.7903	8328.00
13/02/2008	ALBI On 02-May-08			Index Future	262.9700	263.3300	262.9730	263.3300	594.00
13/02/2008	ALBI On 07-August-08			Index Future	270.6600	270.6550	270.6550	270.6550	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
13/02/2008	ALBI On 06-November-08			Index Future	278.1900	278.1860	278.1860	278.1860	0.00
13/02/2008	CRD1 On 02-May-08			Index Future	113.1300	113.2160	113.1320	113.2160	0.00
13/02/2008	CRD1 On 07-August-08			Index Future	119.2300	119.2290	119.2290	119.2290	0.00
13/02/2008	CRD1 On 06-November-08			Index Future	119.7500	119.8400	119.7510	119.8400	8.00
13/02/2008	GOVI On 02-May-08			jGovi	264.8500	265.1880	264.8450	265.1880	9.00
13/02/2008	GOVI On 07-August-08			jGovi	272.7700	273.1230	272.7670	273.1230	0.00
13/02/2008	GOVI On 06-November-08			jGovi	280.3400	280.7050	280.3415	280.7050	60.00
13/02/2008	ILBI On 02-May-08			Index Future	307.6900	307.6940	307.6940	307.6940	0.00
13/02/2008	J153 On 31-August-10			jSwap	10.5900	10.5910	0.0813	0.0812	0.00
13/02/2008	J157 On 15-September-15			jSwap	9.8900	9.8910	0.0361	0.0360	0.00
13/02/2008	J186 On 21-December-26			jSwap	9.2200	9.2150	0.1521	0.1520	0.00
13/02/2008	J201 On 22-December-14			jSwap	9.9200	9.9230	0.1211	0.1210	0.00
13/02/2008	J203 On 15-September-17			jSwap	9.7600	9.7630	0.1471	0.1470	0.00
13/02/2008	J204 On 21-December-18			jSwap	9.6700	9.6670	0.1457	0.1456	0.00
13/02/2008	J207 On 15-January-20			jSwap	9.5900	9.5930	0.1119	0.1118	0.00
13/02/2008	JBAR On 21-December-05			jBar	11.1600	11.1580	11.1580	11.1580	0.00
13/02/2008	JFRA On 05-February-09			jFra	10.6100	10.6040	0.0258	0.0258	0.00
13/02/2008	JFRA On 02-May-08			jFra	11.2900	11.2840	0.0291	0.0291	0.00
13/02/2008	JFRA On 07-May-09			jFra	10.2900	10.2910	0.0250	0.0250	0.00
13/02/2008	JFRA On 07-August-08			jFra	11.1900	11.1940	0.0271	0.0271	0.00
13/02/2008	JFRA On 06-August-09			jFra	10.0100	10.0070	0.0244	0.0243	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
13/02/2008	JFRA On 06-November-08			jFra	10.9400	10.9340	0.0265	0.0265	0.00
13/02/2008	JFRA On 05-November-09			jFra	9.7400	9.7360	0.0237	0.0237	0.00
13/02/2008	JN02 On 02-May-08			jNote	10.5000	10.4950	0.1877	0.1876	0.00
13/02/2008	JN02 On 07-August-08			jNote	10.2500	10.2460	0.1822	0.1822	0.00
13/02/2008	JN05 On 02-May-08			jNote	9.8500	9.8440	0.3828	0.3828	0.00
13/02/2008	JN05 On 07-August-08			jNote	9.7200	9.7180	0.3782	0.3782	0.00
13/02/2008	JN10 On 02-May-08			jNote	9.5000	9.4960	0.6032	0.6032	0.00
13/02/2008	JN10 On 07-August-08			jNote	9.4100	9.4080	0.5996	0.5996	0.00
13/02/2008	JROD On 29-February-08			jRod	10.6700	10.6700	0.0069	0.0069	0.00
13/02/2008	JROD On 31-March-08			jRod	10.8300	10.8310	0.0072	0.0072	0.00
13/02/2008	JROD On 30-April-08			jRod	11.0300	11.0380	0.0076	0.0076	0.00
13/02/2008	JROD On 30-May-08			jRod	10.9700	10.9710	0.0148	0.0148	0.00
13/02/2008	JROD On 30-June-08			jRod	11.1300	11.1350	0.0154	0.0155	0.00
13/02/2008	JROD On 31-July-08			jRod	11.2800	11.2800	0.0160	0.0160	0.00
13/02/2008	OTH1 On 02-May-08			Index Future	253.8500	254.2860	253.8540	254.2860	0.00
13/02/2008	OTH1 On 07-August-08			Index Future	261.1200	261.1200	261.1200	261.1200	0.00
13/02/2008	OTH1 On 06-November-08			Index Future	268.7100	269.1650	268.7070	269.1650	12.00
13/02/2008	R153 On 02-May-08			Bond Future	9.2100	9.2330	110.1221	110.0792	8428.00
13/02/2008	R153 On 07-August-08			Bond Future	9.0100	9.0280	113.1469	113.1084	1290.00
13/02/2008	R153 On 06-November-08			Bond Future	8.8600	8.8780	109.3104	109.2762	0.00
13/02/2008	R157 On 02-May-08			Bond Future	8.6900	8.6770	127.6792	127.7415	9805.00
13/02/2008	R157 On 07-August-08			Bond Future	8.6000	8.5910	131.0946	131.1554	2500.00
13/02/2008	R157 On 06-November-08			Bond Future	8.5400	8.5280	127.4142	127.4734	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
13/02/2008	R186 On 02-May-08			Bond Future	8.4800	8.4520	122.6655	122.9837	0.00
13/02/2008	R186 On 07-August-08			Bond Future	8.4200	8.3850	120.7910	121.1098	220.00
13/02/2008	R186 On 06-November-08			Bond Future	8.3600	8.3290	123.8840	124.2028	0.00
13/02/2008	R196 On 02-May-08			Bond Future	10.0900	10.0850	101.7683	101.7713	0.00
13/02/2008	R196 On 07-August-08			Bond Future	9.6800	9.6870	104.6439	104.6397	0.00
13/02/2008	R196 On 06-November-08			Bond Future	9.4200	9.4400	102.1265	102.1211	0.00
13/02/2008	R201 On 02-May-08			Bond Future	8.6800	8.6720	103.6190	103.6687	0.00
13/02/2008	R201 On 07-August-08			Bond Future	8.5600	8.5540	102.1221	102.1707	0.00
13/02/2008	R201 On 06-November-08			Bond Future	8.4600	8.4480	104.7743	104.8217	0.00
13/02/2008	R203 On 02-May-08			Bond Future	8.6200	8.5900	98.8269	99.0143	0.00
13/02/2008	R203 On 07-August-08			Bond Future	8.5200	8.4930	101.6463	101.8317	0.00
13/02/2008	R203 On 06-November-08			Bond Future	8.4400	8.4130	100.0950	100.2782	0.00
13/02/2008	R204 On 02-May-08			Bond Future	8.6000	8.5900	98.8762	98.9431	3179.00
13/02/2008	R204 On 07-August-08			Bond Future	8.5200	8.5080	97.6015	97.6679	0.00
13/02/2008	R204 On 06-November-08			Bond Future	8.4500	8.4380	100.1059	100.1717	0.00
13/02/2008	R206 On 02-May-08			Bond Future	8.7400	8.7180	96.8507	96.9359	0.00
13/02/2008	R206 On 07-August-08			Bond Future	8.6100	8.5910	95.8255	95.9083	0.00
13/02/2008	R206 On 06-November-08			Bond Future	8.4900	8.4740	98.3128	98.3932	610.00
13/02/2008	R207 On 02-May-08			Bond Future	8.6000	8.5870	92.4217	92.4898	0.00
13/02/2008	R207 On 07-August-08			Bond Future	8.5200	8.5120	91.3689	91.4366	0.00
13/02/2008	R207 On 06-November-08			Bond Future	8.4600	8.4460	93.7168	93.7841	0.00
13/02/2008	R209 On 02-May-08			Bond Future	8.2700	8.2390	78.7516	79.0185	6260.00
13/02/2008	R209 On 07-August-08			Bond Future	8.2100	8.1800	80.9866	81.2560	0.00
13/02/2008	R209 On 06-November-08			Bond Future	8.1600	8.1310	79.9133	80.1848	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
13/02/2008	TRT1 On 02-May-08			Index Future	261.4800	261.8220	261.4810	261.8220	0.00
13/02/2008	TRT1 On 07-August-08			Index Future	269.2300	269.2280	269.2280	269.2280	0.00
13/02/2008	TRT1 On 06-November-08			Index Future	276.7800	277.1420	276.7800	277.1420	400.00
14/02/2008	\$ / R On 17-March-08			Currency Future	7.7100	7.7423	7.7079	7.7423	86108.00
14/02/2008	\$ / R On 13-June-08			Currency Future	7.8700	7.9108	7.8749	7.9108	27502.00
14/02/2008	\$ / R On 15-September-08			Currency Future	8.0500	8.0836	8.0470	8.0836	9416.00
14/02/2008	£ / R On 17-March-08			Currency Future	15.1600	15.1492	15.1552	15.1492	1217.00
14/02/2008	£ / R On 13-June-08			Currency Future	15.3800	15.3780	15.3843	15.3780	1455.00
14/02/2008	£ / R On 15-September-08			Currency Future	15.6200	15.6091	15.6171	15.6091	473.00
14/02/2008	€ / R On 17-March-08			Currency Future	11.2400	11.2495	11.2381	11.2495	3952.00
14/02/2008	€ / R On 13-June-08			Currency Future	11.4400	11.4549	11.4428	11.4549	4531.00
14/02/2008	€ / R On 15-September-08			Currency Future	11.6500	11.6651	11.6523	11.6651	8329.00
14/02/2008	ALBI On 02-May-08			Index Future	263.7300	262.9730	263.7320	262.9730	594.00
14/02/2008	ALBI On 07-August-08			Index Future	270.6600	270.6550	270.6550	270.6550	0.00
14/02/2008	ALBI On 06-November-08			Index Future	278.1900	278.1860	278.1860	278.1860	0.00
14/02/2008	CRD1 On 02-May-08			Index Future	113.4500	113.1320	113.4500	113.1320	0.00
14/02/2008	CRD1 On 07-August-08			Index Future	119.2300	119.2290	119.2290	119.2290	0.00
14/02/2008	CRD1 On 06-November-08			Index Future	120.0900	119.7510	120.0880	119.7510	8.00
14/02/2008	GOVI On 02-May-08			jGovi	265.6600	264.8450	265.6580	264.8450	15.00
14/02/2008	GOVI On 07-August-08			jGovi	273.6000	272.7670	273.6030	272.7670	0.00
14/02/2008	GOVI On 06-November-08			jGovi	281.2000	280.3415	281.2020	280.3415	60.00
14/02/2008	ILBI On 02-May-08			Index Future	307.6900	307.6940	307.6940	307.6940	0.00
14/02/2008	J153 On 31-August-10			jSwap	10.5900	10.5920	0.0813	0.0813	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
14/02/2008	J157 On 15-September-15			jSwap	9.8900	9.8920	0.0361	0.0361	0.00
14/02/2008	J186 On 21-December-26			jSwap	9.2200	9.2160	0.1521	0.1521	0.00
14/02/2008	J201 On 22-December-14			jSwap	9.9300	9.9240	0.1212	0.1211	0.00
14/02/2008	J203 On 15-September-17			jSwap	9.7700	9.7640	0.1472	0.1471	0.00
14/02/2008	J204 On 21-December-18			jSwap	9.6700	9.6680	0.1458	0.1457	0.00
14/02/2008	J207 On 15-January-20			jSwap	9.6000	9.5940	0.1120	0.1119	0.00
14/02/2008	JBAR On 21-December-05			jBar	11.1600	11.1580	11.1580	11.1580	0.00
14/02/2008	JFRA On 05-February-09			jFra	10.6200	10.6120	0.0258	0.0258	0.00
14/02/2008	JFRA On 02-May-08			jFra	11.2900	11.2860	0.0291	0.0291	0.00
14/02/2008	JFRA On 07-May-09			jFra	10.3000	10.2920	0.0250	0.0250	0.00
14/02/2008	JFRA On 07-August-08			jFra	11.1900	11.1940	0.0271	0.0271	0.00
14/02/2008	JFRA On 06-August-09			jFra	10.0100	10.0110	0.0244	0.0244	0.00
14/02/2008	JFRA On 06-November-08			jFra	10.9400	10.9350	0.0265	0.0265	0.00
14/02/2008	JFRA On 05-November-09			jFra	9.7500	9.7370	0.0237	0.0237	0.00
14/02/2008	JN02 On 02-May-08			jNote	10.5000	10.4980	0.1877	0.1877	0.00
14/02/2008	JN02 On 07-August-08			jNote	10.2500	10.2480	0.1822	0.1822	0.00
14/02/2008	JN05 On 02-May-08			jNote	9.8500	9.8460	0.3829	0.3828	0.00
14/02/2008	JN05 On 07-August-08			jNote	9.7200	9.7190	0.3783	0.3782	0.00
14/02/2008	JN10 On 02-May-08			jNote	9.5000	9.4970	0.6032	0.6032	0.00
14/02/2008	JN10 On 07-August-08			jNote	9.4100	9.4090	0.5996	0.5996	0.00
14/02/2008	JROD On 29-February-08			jRod	10.6700	10.6680	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
14/02/2008	JROD On 31-March-08			jRod	10.8200	10.8250	0.0072	0.0072	0.00
14/02/2008	JROD On 30-April-08			jRod	11.0200	11.0300	0.0076	0.0076	0.00
14/02/2008	JROD On 30-May-08			jRod	10.9600	10.9660	0.0148	0.0148	0.00
14/02/2008	JROD On 30-June-08			jRod	11.1300	11.1300	0.0154	0.0154	0.00
14/02/2008	JROD On 31-July-08			jRod	11.2700	11.2760	0.0160	0.0160	0.00
14/02/2008	OTH1 On 02-May-08			Index Future	254.6800	253.8540	254.6830	253.8540	0.00
14/02/2008	OTH1 On 07-August-08			Index Future	261.1200	261.1200	261.1200	261.1200	0.00
14/02/2008	OTH1 On 06-November-08			Index Future	269.5900	268.7070	269.5850	268.7070	12.00
14/02/2008	R153 On 02-May-08			Bond Future	9.1100	9.2130	110.3370	110.1221	8428.00
14/02/2008	R153 On 07-August-08			Bond Future	8.9100	9.0080	113.3396	113.1469	1290.00
14/02/2008	R153 On 06-November-08			Bond Future	8.7600	8.8580	109.4814	109.3104	0.00
14/02/2008	R157 On 02-May-08			Bond Future	8.6200	8.6870	128.1165	127.6792	10366.00
14/02/2008	R157 On 07-August-08			Bond Future	8.5300	8.6010	131.5209	131.0946	2500.00
14/02/2008	R157 On 06-November-08			Bond Future	8.4700	8.5380	127.8294	127.4142	0.00
14/02/2008	R186 On 02-May-08			Bond Future	8.4300	8.4820	123.1966	122.6655	0.00
14/02/2008	R186 On 07-August-08			Bond Future	8.3700	8.4150	121.3230	120.7910	220.00
14/02/2008	R186 On 06-November-08			Bond Future	8.3100	8.3590	124.4161	123.8840	0.00
14/02/2008	R196 On 02-May-08			Bond Future	10.0400	10.0890	101.8081	101.7683	0.00
14/02/2008	R196 On 07-August-08			Bond Future	9.6100	9.6790	104.6819	104.6439	0.00
14/02/2008	R196 On 06-November-08			Bond Future	9.3400	9.4220	102.1520	102.1265	0.00
14/02/2008	R201 On 02-May-08			Bond Future	8.6100	8.6820	103.9677	103.6190	0.00
14/02/2008	R201 On 07-August-08			Bond Future	8.4900	8.5640	102.4626	102.1221	0.00
14/02/2008	R201 On 06-November-08			Bond Future	8.3900	8.4580	105.1066	104.7743	0.00
14/02/2008	R203 On 02-May-08			Bond Future	8.5600	8.6200	99.2022	98.8269	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
14/02/2008	R203 On 07-August-08			Bond Future	8.4600	8.5230	102.0175	101.6463	0.00
14/02/2008	R203 On 06-November-08			Bond Future	8.3800	8.4430	100.4618	100.0950	0.00
14/02/2008	R204 On 02-May-08			Bond Future	8.5600	8.6000	99.1442	98.8762	3179.00
14/02/2008	R204 On 07-August-08			Bond Future	8.4800	8.5180	97.8674	97.6015	0.00
14/02/2008	R204 On 06-November-08			Bond Future	8.4100	8.4480	100.3695	100.1059	0.00
14/02/2008	R206 On 02-May-08			Bond Future	8.6600	8.7380	97.1923	96.8507	0.00
14/02/2008	R206 On 07-August-08			Bond Future	8.5300	8.6110	96.1572	95.8255	0.00
14/02/2008	R206 On 06-November-08			Bond Future	8.4100	8.4940	98.6348	98.3128	610.00
14/02/2008	R207 On 02-May-08			Bond Future	8.5500	8.5970	92.7626	92.4217	0.00
14/02/2008	R207 On 07-August-08			Bond Future	8.4700	8.5220	91.7081	91.3689	0.00
14/02/2008	R207 On 06-November-08			Bond Future	8.4100	8.4560	94.0541	93.7168	0.00
14/02/2008	R209 On 02-May-08			Bond Future	8.2400	8.2690	79.0185	78.7516	6260.00
14/02/2008	R209 On 07-August-08			Bond Future	8.1800	8.2100	81.2560	80.9866	0.00
14/02/2008	R209 On 06-November-08			Bond Future	8.1300	8.1610	80.1848	79.9133	260.00
14/02/2008	TRT1 On 02-May-08			Index Future	262.2800	261.4810	262.2840	261.4810	0.00
14/02/2008	TRT1 On 07-August-08			Index Future	269.2300	269.2280	269.2280	269.2280	0.00
14/02/2008	TRT1 On 06-November-08			Index Future	277.6300	276.7800	277.6310	276.7800	400.00
15/02/2008	\$ / R On 17-March-08			Currency Future	7.7100	7.7079	7.7079	7.7079	86076.00
15/02/2008	\$ / R On 13-June-08			Currency Future	7.8700	7.8749	7.8749	7.8749	27201.00
15/02/2008	\$ / R On 15-September-08			Currency Future	8.0500	8.0470	8.0470	8.0470	9586.00
15/02/2008	£ / R On 17-March-08			Currency Future	15.1600	15.1552	15.1552	15.1552	1217.00
15/02/2008	£ / R On 13-June-08			Currency Future	15.3800	15.3843	15.3843	15.3843	1450.00
15/02/2008	£ / R On 15-September-08			Currency Future	15.6200	15.6171	15.6171	15.6171	480.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2008	€ / R On 17-March-08			Currency Future	11.2400	11.2381	11.2381	11.2381	3952.00
15/02/2008	€ / R On 13-June-08			Currency Future	11.4400	11.4428	11.4428	11.4428	4648.00
15/02/2008	€ / R On 15-September-08			Currency Future	11.6500	11.6523	11.6523	11.6523	8364.00
15/02/2008	ALBI On 02-May-08			Index Future	263.2000	263.7320	263.2020	263.7320	594.00
15/02/2008	ALBI On 07-August-08			Index Future	271.1900	270.6550	271.1910	270.6550	0.00
15/02/2008	ALBI On 06-November-08			Index Future	278.6900	278.1860	278.6930	278.1860	0.00
15/02/2008	CRD1 On 02-May-08			Index Future	113.3200	113.4500	113.3190	113.4500	0.00
15/02/2008	CRD1 On 07-August-08			Index Future	119.5400	119.2290	119.5370	119.2290	0.00
15/02/2008	CRD1 On 06-November-08			Index Future	119.9500	120.0880	119.9500	120.0880	8.00
15/02/2008	GOVI On 02-May-08			jGovi	265.0900	265.6580	265.0925	265.6580	15.00
15/02/2008	GOVI On 07-August-08			jGovi	273.0200	273.6030	273.0205	273.6030	0.00
15/02/2008	GOVI On 06-November-08			jGovi	280.6000	281.2020	280.6035	281.2020	60.00
15/02/2008	ILBI On 02-May-08			Index Future	307.8100	307.6940	307.8100	307.6940	0.00
15/02/2008	J153 On 31-August-10			jSwap	10.4900	10.5940	0.0787	0.0813	0.00
15/02/2008	J157 On 15-September-15			jSwap	9.7900	9.8930	0.0307	0.0361	0.00
15/02/2008	J186 On 21-December-26			jSwap	9.1100	9.2160	0.1432	0.1521	0.00
15/02/2008	J201 On 22-December-14			jSwap	9.8100	9.9260	0.1159	0.1212	0.00
15/02/2008	J203 On 15-September-17			jSwap	9.6900	9.7650	0.1429	0.1472	0.00
15/02/2008	J204 On 21-December-18			jSwap	9.5900	9.6690	0.1413	0.1458	0.00
15/02/2008	J207 On 15-January-20			jSwap	9.5100	9.5950	0.1068	0.1120	0.00
15/02/2008	JBAR On 21-December-05			jBar	11.1700	11.1580	11.1670	11.1580	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
15/02/2008	JFRA On 05-February-09			jFra	10.4800	10.6240	0.0255	0.0258	0.00
15/02/2008	JFRA On 02-May-08			jFra	11.2200	11.2890	0.0289	0.0291	0.00
15/02/2008	JFRA On 07-May-09			jFra	10.1300	10.2970	0.0246	0.0250	0.00
15/02/2008	JFRA On 07-August-08			jFra	11.1000	11.1940	0.0269	0.0271	0.00
15/02/2008	JFRA On 06-August-09			jFra	9.8500	10.0130	0.0240	0.0244	0.00
15/02/2008	JFRA On 06-November-08			jFra	10.8000	10.9370	0.0262	0.0265	0.00
15/02/2008	JFRA On 05-November-09			jFra	9.5600	9.7460	0.0233	0.0237	0.00
15/02/2008	JN02 On 02-May-08			jNote	10.3600	10.5010	0.1855	0.1877	0.00
15/02/2008	JN02 On 07-August-08			jNote	10.1000	10.2510	0.1799	0.1822	0.00
15/02/2008	JN05 On 02-May-08			jNote	9.7000	9.8470	0.3785	0.3829	0.00
15/02/2008	JN05 On 07-August-08			jNote	9.5700	9.7200	0.3739	0.3783	0.00
15/02/2008	JN10 On 02-May-08			jNote	9.4200	9.4980	0.6009	0.6032	0.00
15/02/2008	JN10 On 07-August-08			jNote	9.3300	9.4090	0.5973	0.5996	0.00
15/02/2008	JROD On 29-February-08			jRod	10.6600	10.6660	0.0075	0.0069	0.00
15/02/2008	JROD On 31-March-08			jRod	10.8200	10.8190	0.0078	0.0072	0.00
15/02/2008	JROD On 30-April-08			jRod	11.0300	11.0220	0.0081	0.0076	0.00
15/02/2008	JROD On 30-May-08			jRod	10.9700	10.9620	0.0154	0.0148	0.00
15/02/2008	JROD On 30-June-08			jRod	11.1400	11.1250	0.0160	0.0154	0.00
15/02/2008	JROD On 31-July-08			jRod	11.2900	11.2710	0.0166	0.0160	0.00
15/02/2008	OTH1 On 02-May-08			Index Future	253.7900	254.6830	253.7900	254.6830	0.00
15/02/2008	OTH1 On 07-August-08			Index Future	261.4800	261.1200	261.4820	261.1200	0.00
15/02/2008	OTH1 On 06-November-08			Index Future	268.6400	269.5850	268.6400	269.5850	12.00
15/02/2008	R153 On 02-May-08			Bond Future	9.1100	9.1130	110.3370	110.3370	8428.00
15/02/2008	R153 On 07-August-08			Bond Future	8.9100	8.9080	113.3396	113.3396	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
15/02/2008	R153 On 06-November-08			Bond Future	8.7600	8.7580	109.4814	109.4814	0.00
15/02/2008	R157 On 02-May-08			Bond Future	8.6600	8.6170	127.8664	128.1165	10366.00
15/02/2008	R157 On 07-August-08			Bond Future	8.5700	8.5310	131.2771	131.5209	2500.00
15/02/2008	R157 On 06-November-08			Bond Future	8.5100	8.4680	127.5919	127.8294	0.00
15/02/2008	R186 On 02-May-08			Bond Future	8.4900	8.4320	122.5597	123.1966	0.00
15/02/2008	R186 On 07-August-08			Bond Future	8.4300	8.3650	120.6851	121.3230	220.00
15/02/2008	R186 On 06-November-08			Bond Future	8.3700	8.3090	123.7780	124.4161	0.00
15/02/2008	R196 On 02-May-08			Bond Future	10.0500	10.0370	101.7989	101.8081	0.00
15/02/2008	R196 On 07-August-08			Bond Future	9.6100	9.6070	104.6803	104.6819	0.00
15/02/2008	R196 On 06-November-08			Bond Future	9.3300	9.3360	102.1541	102.1520	0.00
15/02/2008	R201 On 02-May-08			Bond Future	8.6500	8.6120	103.7683	103.9677	0.00
15/02/2008	R201 On 07-August-08			Bond Future	8.5300	8.4940	102.2679	102.4626	0.00
15/02/2008	R201 On 06-November-08			Bond Future	8.4300	8.3880	104.9166	105.1066	0.00
15/02/2008	R203 On 02-May-08			Bond Future	8.6000	8.5600	98.9518	99.2022	0.00
15/02/2008	R203 On 07-August-08			Bond Future	8.5000	8.4630	101.7698	102.0175	0.00
15/02/2008	R203 On 06-November-08			Bond Future	8.4200	8.3830	100.2171	100.4618	0.00
15/02/2008	R204 On 02-May-08			Bond Future	8.6000	8.5600	98.8762	99.1442	3179.00
15/02/2008	R204 On 07-August-08			Bond Future	8.5200	8.4780	97.6015	97.8674	0.00
15/02/2008	R204 On 06-November-08			Bond Future	8.4500	8.4080	100.1059	100.3695	0.00
15/02/2008	R206 On 02-May-08			Bond Future	8.7000	8.6580	97.0213	97.1923	0.00
15/02/2008	R206 On 07-August-08			Bond Future	8.5700	8.5310	95.9912	96.1572	0.00
15/02/2008	R206 On 06-November-08			Bond Future	8.4500	8.4140	98.4737	98.6348	610.00
15/02/2008	R207 On 02-May-08			Bond Future	8.6100	8.5470	92.3537	92.7626	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
15/02/2008	R207 On 07-August-08			Bond Future	8.5300	8.4720	91.3013	91.7081	0.00
15/02/2008	R207 On 06-November-08			Bond Future	8.4700	8.4060	93.6495	94.0541	0.00
15/02/2008	R209 On 02-May-08			Bond Future	8.3100	8.2390	78.3981	79.0185	6260.00
15/02/2008	R209 On 07-August-08			Bond Future	8.2500	8.1800	80.6297	81.2560	0.00
15/02/2008	R209 On 06-November-08			Bond Future	8.2000	8.1310	79.5536	80.1848	260.00
15/02/2008	TRT1 On 02-May-08			Index Future	261.7200	262.2840	261.7180	262.2840	0.00
15/02/2008	TRT1 On 07-August-08			Index Future	269.7900	269.2280	269.7850	269.2280	0.00
15/02/2008	TRT1 On 06-November-08			Index Future	277.0300	277.6310	277.0320	277.6310	400.00