



Derivatives Weekly Statistics Report

From 2007/10/22 To 2007/10/26

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/10/2007 | \$ / R On 17-March-08 | | | Currency Future | 7.0300 | 6.9832 | 7.0299 | 6.9832 | 18849.00 |
| 22/10/2007 | \$ / R On 13-June-08 | | | Currency Future | 7.1400 | 7.0899 | 7.1386 | 7.0899 | 1006.00 |
| 22/10/2007 | \$ / R On 14-December-07 | | | Currency Future | 6.9300 | 6.8816 | 6.9263 | 6.8816 | 24776.00 |
| 22/10/2007 | £ / R On 17-March-08 | | | Currency Future | 14.1900 | 14.2249 | 14.1900 | 14.2249 | 0.00 |
| 22/10/2007 | £ / R On 13-June-08 | | | Currency Future | 14.3700 | 14.3964 | 14.3661 | 14.3964 | 0.00 |
| 22/10/2007 | £ / R On 14-December-07 | | | Currency Future | 14.0200 | 14.0602 | 14.0237 | 14.0602 | 0.00 |
| 22/10/2007 | € / R On 17-March-08 | | | Currency Future | 9.9600 | 9.9703 | 9.9628 | 9.9703 | 0.00 |
| 22/10/2007 | € / R On 13-June-08 | | | Currency Future | 10.1200 | 10.1247 | 10.1192 | 10.1247 | 0.00 |
| 22/10/2007 | € / R On 14-December-07 | | | Currency Future | 9.8100 | 9.8183 | 9.8093 | 9.8183 | 0.00 |
| 22/10/2007 | ALBI On 07-February-08 | | | Index Future | 264.3800 | 264.7340 | 264.3840 | 264.7340 | 0.00 |
| 22/10/2007 | ALBI On 02-May-08 | | | Index Future | 270.8800 | 271.2190 | 270.8840 | 271.2190 | 0.00 |
| 22/10/2007 | ALBI On 07-August-08 | | | Index Future | 278.5500 | 278.8560 | 278.5470 | 278.8560 | 0.00 |
| 22/10/2007 | ALBI On 01-November-07 | | | Index Future | 256.9000 | 257.5100 | 256.9040 | 257.5100 | 166.00 |
| 22/10/2007 | ALBI On 06-November-08 | | | Index Future | 285.6700 | 285.9820 | 285.6720 | 285.9820 | 0.00 |
| 22/10/2007 | CRD1 On 07-February-08 | | | Index Future | 113.4500 | 113.6930 | 113.4480 | 113.6930 | 0.00 |
| 22/10/2007 | CRD1 On 01-November-07 | | | Index Future | 110.4400 | 110.6780 | 110.4390 | 110.6780 | 8.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/10/2007 | GOVI On 07-February-08 | | | jGovi | 265.0500 | 265.6430 | 265.0540 | 265.6430 | 5.00 |
| 22/10/2007 | GOVI On 02-May-08 | | | jGovi | 271.7800 | 272.3780 | 271.7750 | 272.3780 | 0.00 |
| 22/10/2007 | GOVI On 01-November-07 | | | jGovi | 258.0200 | 258.5970 | 258.0240 | 258.5970 | 60.00 |
| 22/10/2007 | ILBI On 07-February-08 | | | Index Future | 292.6500 | 291.9200 | 292.6480 | 291.9200 | 0.00 |
| 22/10/2007 | ILBI On 01-November-07 | | | Index Future | 284.4900 | 283.8390 | 284.4860 | 283.8390 | 0.00 |
| 22/10/2007 | J153 On 31-August-10 | | | jSwap | 9.9700 | 9.9130 | 0.0633 | 0.0619 | 0.00 |
| 22/10/2007 | J157 On 15-September-15 | | | jSwap | 9.2500 | 9.2050 | 0.0002 | 0.0025 | 0.00 |
| 22/10/2007 | J186 On 21-December-26 | | | jSwap | 8.4700 | 8.4290 | 0.0926 | 0.0886 | 0.00 |
| 22/10/2007 | J201 On 22-December-14 | | | jSwap | 9.3300 | 9.2850 | 0.0995 | 0.0970 | 0.00 |
| 22/10/2007 | J203 On 15-September-17 | | | jSwap | 9.1200 | 9.0630 | 0.1043 | 0.1010 | 0.00 |
| 22/10/2007 | J204 On 21-December-18 | | | jSwap | 9.0400 | 8.9910 | 0.1107 | 0.1074 | 0.00 |
| 22/10/2007 | J207 On 15-January-20 | | | jSwap | 8.9500 | 8.9050 | 0.0714 | 0.0681 | 0.00 |
| 22/10/2007 | JBAR On 21-December-05 | | | jBar | 10.6600 | 10.6250 | 10.6630 | 10.6250 | 0.00 |
| 22/10/2007 | JFRA On 07-February-08 | | | jFra | 10.6600 | 10.6380 | 0.0259 | 0.0258 | 0.00 |
| 22/10/2007 | JFRA On 02-May-08 | | | jFra | 10.5600 | 10.5200 | 0.0273 | 0.0272 | 0.00 |
| 22/10/2007 | JFRA On 07-August-08 | | | jFra | 10.2700 | 10.2440 | 0.0250 | 0.0249 | 0.00 |
| 22/10/2007 | JFRA On 01-November-07 | | | jFra | 10.6800 | 10.6420 | 0.0279 | 0.0278 | 0.00 |
| 22/10/2007 | JFRA On 06-November-08 | | | jFra | 10.0500 | 9.9920 | 0.0244 | 0.0243 | 0.00 |
| 22/10/2007 | JN02 On 07-February-08 | | | jNote | 9.9400 | 9.8920 | 0.1774 | 0.1766 | 0.00 |
| 22/10/2007 | JN02 On 02-May-08 | | | jNote | 9.7400 | 9.6820 | 0.1756 | 0.1747 | 0.00 |
| 22/10/2007 | JN02 On 01-November-07 | | | jNote | 10.1400 | 10.0930 | 0.1821 | 0.1814 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/10/2007 | JN05 On 07-February-08 | | | jNote | 9.2800 | 9.2300 | 0.3657 | 0.3641 | 0.00 |
| 22/10/2007 | JN05 On 02-May-08 | | | jNote | 9.1700 | 9.1200 | 0.3627 | 0.3610 | 0.00 |
| 22/10/2007 | JN05 On 01-November-07 | | | jNote | 9.4100 | 9.3510 | 0.3692 | 0.3675 | 0.00 |
| 22/10/2007 | JN10 On 07-February-08 | | | jNote | 8.9000 | 8.8490 | 0.5786 | 0.5765 | 0.00 |
| 22/10/2007 | JN10 On 02-May-08 | | | jNote | 8.8200 | 8.7660 | 0.5764 | 0.5743 | 0.00 |
| 22/10/2007 | JN10 On 01-November-07 | | | jNote | 8.9900 | 8.9390 | 0.5824 | 0.5803 | 0.00 |
| 22/10/2007 | JROD On 31-January-08 | | | jRod | 10.2000 | 10.1860 | 0.0112 | 0.0116 | 0.00 |
| 22/10/2007 | JROD On 29-February-08 | | | jRod | 10.4300 | 10.4160 | 0.0121 | 0.0125 | 0.00 |
| 22/10/2007 | JROD On 31-March-08 | | | jRod | 10.5900 | 10.5820 | 0.0130 | 0.0134 | 0.00 |
| 22/10/2007 | JROD On 31-October-07 | | | jRod | 9.6900 | 9.6940 | 0.0045 | 0.0051 | 0.00 |
| 22/10/2007 | JROD On 30-November-07 | | | jRod | 10.0600 | 10.0610 | 0.0053 | 0.0059 | 0.00 |
| 22/10/2007 | JROD On 31-December-07 | | | jRod | 10.4200 | 10.4050 | 0.0064 | 0.0068 | 0.00 |
| 22/10/2007 | OTH1 On 07-February-08 | | | Index Future | 259.0500 | 259.8840 | 259.0490 | 259.8840 | 0.00 |
| 22/10/2007 | OTH1 On 01-November-07 | | | Index Future | 252.1800 | 252.9910 | 252.1780 | 252.9910 | 12.00 |
| 22/10/2007 | R153 On 07-February-08 | | | Bond Future | 8.8100 | 8.7600 | 115.2813 | 115.3998 | 6220.00 |
| 22/10/2007 | R153 On 02-May-08 | | | Bond Future | 8.7100 | 8.6330 | 111.2001 | 111.3764 | 0.00 |
| 22/10/2007 | R153 On 01-November-07 | | | Bond Future | 8.9400 | 8.8900 | 112.2835 | 112.4135 | 4190.00 |
| 22/10/2007 | R157 On 07-February-08 | | | Bond Future | 8.2100 | 8.1570 | 135.0050 | 135.3358 | 3580.00 |
| 22/10/2007 | R157 On 02-May-08 | | | Bond Future | 8.1400 | 8.0740 | 131.1245 | 131.5777 | 0.00 |
| 22/10/2007 | R157 On 01-November-07 | | | Bond Future | 8.3000 | 8.2530 | 131.4619 | 131.8005 | 2660.00 |
| 22/10/2007 | R186 On 07-February-08 | | | Bond Future | 8.0200 | 7.9600 | 125.4015 | 126.0852 | 0.00 |
| 22/10/2007 | R186 On 02-May-08 | | | Bond Future | 7.9700 | 7.8960 | 128.3236 | 129.1223 | 0.00 |
| 22/10/2007 | R186 On 01-November-07 | | | Bond Future | 8.1000 | 8.0350 | 127.1352 | 127.8169 | 0.00 |
| 22/10/2007 | R196 On 07-February-08 | | | Bond Future | 9.2500 | 9.1990 | 105.2784 | 105.3294 | 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 |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/10/2007 | R196 On 02-May-08 | | | Bond Future | 8.8900 | 8.9660 | 102.6893 | 102.6335 | 0.00 |
| 22/10/2007 | R196 On 01-November-07 | | | Bond Future | 9.5900 | 9.5110 | 102.3251 | 102.4151 | 0.00 |
| 22/10/2007 | R201 On 07-February-08 | | | Bond Future | 8.2300 | 8.1760 | 103.9534 | 104.2164 | 0.00 |
| 22/10/2007 | R201 On 02-May-08 | | | Bond Future | 8.1400 | 8.0710 | 106.3384 | 106.7144 | 0.00 |
| 22/10/2007 | R201 On 01-November-07 | | | Bond Future | 8.3500 | 8.2980 | 105.4087 | 105.6773 | 910.00 |
| 22/10/2007 | R203 On 07-February-08 | | | Bond Future | 8.1300 | 8.0840 | 104.1499 | 104.4808 | 0.00 |
| 22/10/2007 | R203 On 02-May-08 | | | Bond Future | 8.0700 | 7.9990 | 102.3707 | 102.8031 | 0.00 |
| 22/10/2007 | R203 On 01-November-07 | | | Bond Future | 8.2300 | 8.1820 | 101.2816 | 101.6158 | 0.00 |
| 22/10/2007 | R204 On 07-February-08 | | | Bond Future | 8.1300 | 8.0710 | 100.2092 | 100.6352 | 3331.00 |
| 22/10/2007 | R204 On 02-May-08 | | | Bond Future | 8.0700 | 7.9930 | 102.5297 | 103.0513 | 0.00 |
| 22/10/2007 | R204 On 01-November-07 | | | Bond Future | 8.2200 | 8.1630 | 101.3961 | 101.8248 | 0.00 |
| 22/10/2007 | R206 On 07-February-08 | | | Bond Future | 8.2100 | 8.1610 | 97.2843 | 97.5108 | 0.00 |
| 22/10/2007 | R206 On 02-May-08 | | | Bond Future | 8.1200 | 8.0480 | 99.5123 | 99.8481 | 0.00 |
| 22/10/2007 | R206 On 01-November-07 | | | Bond Future | 8.3500 | 8.2950 | 98.2838 | 98.5163 | 0.00 |
| 22/10/2007 | R207 On 07-February-08 | | | Bond Future | 8.1000 | 8.0360 | 94.1552 | 94.5905 | 0.00 |
| 22/10/2007 | R207 On 02-May-08 | | | Bond Future | 8.0400 | 7.9650 | 96.3325 | 96.8597 | 0.00 |
| 22/10/2007 | R207 On 01-November-07 | | | Bond Future | 8.1800 | 8.1230 | 95.1163 | 95.5532 | 0.00 |
| 22/10/2007 | R209 On 07-February-08 | | | Bond Future | 7.7300 | 7.6720 | 85.3951 | 85.9885 | 6590.00 |
| 22/10/2007 | R209 On 02-May-08 | | | Bond Future | 7.6800 | 7.6170 | 84.2472 | 84.9053 | 0.00 |
| 22/10/2007 | R209 On 01-November-07 | | | Bond Future | 7.8000 | 7.7380 | 83.0320 | 83.6190 | 0.00 |
| 22/10/2007 | TRT1 On 07-February-08 | | | Index Future | 261.8400 | 262.4310 | 261.8420 | 262.4310 | 0.00 |
| 22/10/2007 | TRT1 On 01-November-07 | | | Index Future | 254.9000 | 255.4710 | 254.8970 | 255.4710 | 400.00 |
| 23/10/2007 | \$/ R On 17-March-08 | | | Currency Future | 6.8900 | 7.0299 | 6.8893 | 7.0299 | 18852.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/10/2007 | \$ / R On 13-June-08 | | | Currency Future | 7.0000 | 7.1386 | 6.9953 | 7.1386 | 1069.00 |
| 23/10/2007 | \$ / R On 14-December-07 | | | Currency Future | 6.7900 | 6.9263 | 6.7877 | 6.9263 | 24786.00 |
| 23/10/2007 | £ / R On 17-March-08 | | | Currency Future | 14.0400 | 14.1900 | 14.0430 | 14.1900 | 0.00 |
| 23/10/2007 | £ / R On 13-June-08 | | | Currency Future | 14.2200 | 14.3661 | 14.2151 | 14.3661 | 0.00 |
| 23/10/2007 | £ / R On 14-December-07 | | | Currency Future | 13.8800 | 14.0237 | 13.8773 | 14.0237 | 0.00 |
| 23/10/2007 | € / R On 17-March-08 | | | Currency Future | 9.8300 | 9.9628 | 9.8267 | 9.9628 | 0.00 |
| 23/10/2007 | € / R On 13-June-08 | | | Currency Future | 9.9800 | 10.1192 | 9.9813 | 10.1192 | 0.00 |
| 23/10/2007 | € / R On 14-December-07 | | | Currency Future | 9.6700 | 9.8093 | 9.6749 | 9.8093 | 0.00 |
| 23/10/2007 | ALBI On 07-February-08 | | | Index Future | 264.4200 | 264.3840 | 264.4160 | 264.3840 | 0.00 |
| 23/10/2007 | ALBI On 02-May-08 | | | Index Future | 270.9100 | 270.8840 | 270.9060 | 270.8840 | 0.00 |
| 23/10/2007 | ALBI On 07-August-08 | | | Index Future | 278.5600 | 278.5470 | 278.5550 | 278.5470 | 0.00 |
| 23/10/2007 | ALBI On 01-November-07 | | | Index Future | 257.0100 | 256.9040 | 257.0060 | 256.9040 | 166.00 |
| 23/10/2007 | ALBI On 06-November-08 | | | Index Future | 285.6700 | 285.6720 | 285.6720 | 285.6720 | 0.00 |
| 23/10/2007 | CRD1 On 07-February-08 | | | Index Future | 113.4500 | 113.4480 | 113.4480 | 113.4480 | 0.00 |
| 23/10/2007 | CRD1 On 01-November-07 | | | Index Future | 110.5600 | 110.4390 | 110.5560 | 110.4390 | 8.00 |
| 23/10/2007 | GOVI On 07-February-08 | | | jGovi | 265.1900 | 265.0540 | 265.1930 | 265.0540 | 5.00 |
| 23/10/2007 | GOVI On 02-May-08 | | | jGovi | 271.9200 | 271.7750 | 271.9185 | 271.7750 | 0.00 |
| 23/10/2007 | GOVI On 01-November-07 | | | jGovi | 258.1600 | 258.0240 | 258.1595 | 258.0240 | 60.00 |
| 23/10/2007 | ILBI On 07-February-08 | | | Index Future | 293.1800 | 292.6480 | 293.1790 | 292.6480 | 0.00 |
| 23/10/2007 | ILBI On 01-November-07 | | | Index Future | 285.0100 | 284.4860 | 285.0130 | 284.4860 | 0.00 |
| 23/10/2007 | J153 On 31-August-10 | | | jSwap | 9.9100 | 9.9650 | 0.0620 | 0.0633 | 0.00 |
| 23/10/2007 | J157 On 15-September-15 | | | jSwap | 9.2100 | 9.2530 | 0.0025 | 0.0002 | 0.00 |
| 23/10/2007 | J186 On 21-December-26 | | | jSwap | 8.4300 | 8.4730 | 0.0886 | 0.0926 | 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 |
|------------|-------------------------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/10/2007 | J201 On 22-December-14 | | | jSwap | 9.2800 | 9.3320 | 0.0969 | 0.0995 | 0.00 |
| 23/10/2007 | J203 On 15-September-17 | | | jSwap | 9.0600 | 9.1160 | 0.1011 | 0.1043 | 0.00 |
| 23/10/2007 | J204 On 21-December-18 | | | jSwap | 8.9800 | 9.0390 | 0.1070 | 0.1107 | 0.00 |
| 23/10/2007 | J207 On 15-January-20 | | | jSwap | 8.8900 | 8.9510 | 0.0673 | 0.0714 | 0.00 |
| 23/10/2007 | JBAR On 21-December-05 | | | jBar | 10.6500 | 10.6630 | 10.6540 | 10.6630 | 0.00 |
| 23/10/2007 | JFRA On 07-February-08 | | | jFra | 10.6400 | 10.6590 | 0.0258 | 0.0259 | 0.00 |
| 23/10/2007 | JFRA On 02-May-08 | | | jFra | 10.5400 | 10.5620 | 0.0273 | 0.0273 | 0.00 |
| 23/10/2007 | JFRA On 07-August-08 | | | jFra | 10.2600 | 10.2670 | 0.0249 | 0.0250 | 0.00 |
| 23/10/2007 | JFRA On 01-November-07 | | | jFra | 10.6700 | 10.6830 | 0.0279 | 0.0279 | 0.00 |
| 23/10/2007 | JFRA On 06-November-08 | | | jFra | 10.0100 | 10.0530 | 0.0244 | 0.0244 | 0.00 |
| 23/10/2007 | JN02 On 07-February-08 | | | jNote | 9.9000 | 9.9420 | 0.1767 | 0.1774 | 0.00 |
| 23/10/2007 | JN02 On 02-May-08 | | | jNote | 9.6900 | 9.7390 | 0.1748 | 0.1756 | 0.00 |
| 23/10/2007 | JN02 On 01-November-07 | | | jNote | 10.1100 | 10.1380 | 0.1816 | 0.1821 | 0.00 |
| 23/10/2007 | JN05 On 07-February-08 | | | jNote | 9.2300 | 9.2840 | 0.3640 | 0.3657 | 0.00 |
| 23/10/2007 | JN05 On 02-May-08 | | | jNote | 9.1200 | 9.1740 | 0.3609 | 0.3627 | 0.00 |
| 23/10/2007 | JN05 On 01-November-07 | | | jNote | 9.3500 | 9.4060 | 0.3675 | 0.3692 | 0.00 |
| 23/10/2007 | JN10 On 07-February-08 | | | jNote | 8.8500 | 8.9020 | 0.5762 | 0.5786 | 0.00 |
| 23/10/2007 | JN10 On 02-May-08 | | | jNote | 8.7600 | 8.8190 | 0.5738 | 0.5764 | 0.00 |
| 23/10/2007 | JN10 On 01-November-07 | | | jNote | 8.9400 | 8.9920 | 0.5802 | 0.5824 | 0.00 |
| 23/10/2007 | JROD On 31-January-08 | | | jRod | 10.1900 | 10.2000 | 0.0111 | 0.0112 | 0.00 |
| 23/10/2007 | JROD On 29-February-08 | | | jRod | 10.4300 | 10.4310 | 0.0121 | 0.0121 | 0.00 |
| 23/10/2007 | JROD On 31-March-08 | | | jRod | 10.5900 | 10.5930 | 0.0130 | 0.0130 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/10/2007 | JROD On 31-October-07 | | | jRod | 9.6900 | 9.6920 | 0.0045 | 0.0045 | 0.00 |
| 23/10/2007 | JROD On 30-November-07 | | | jRod | 10.0500 | 10.0610 | 0.0053 | 0.0053 | 0.00 |
| 23/10/2007 | JROD On 31-December-07 | | | jRod | 10.4100 | 10.4190 | 0.0063 | 0.0064 | 0.00 |
| 23/10/2007 | OTH1 On 07-February-08 | | | Index Future | 259.0500 | 259.0490 | 259.0490 | 259.0490 | 0.00 |
| 23/10/2007 | OTH1 On 01-November-07 | | | Index Future | 252.0700 | 252.1780 | 252.0730 | 252.1780 | 12.00 |
| 23/10/2007 | R153 On 07-February-08 | | | Bond Future | 8.8000 | 8.8100 | 115.3168 | 115.2813 | 6220.00 |
| 23/10/2007 | R153 On 02-May-08 | | | Bond Future | 8.6800 | 8.7140 | 111.2654 | 111.2001 | 0.00 |
| 23/10/2007 | R153 On 01-November-07 | | | Bond Future | 8.9100 | 8.9400 | 112.3641 | 112.2835 | 4190.00 |
| 23/10/2007 | R157 On 07-February-08 | | | Bond Future | 8.2200 | 8.2070 | 134.9390 | 135.0050 | 3580.00 |
| 23/10/2007 | R157 On 02-May-08 | | | Bond Future | 8.1400 | 8.1440 | 131.1245 | 131.1245 | 0.00 |
| 23/10/2007 | R157 On 01-November-07 | | | Bond Future | 8.3000 | 8.3030 | 131.4754 | 131.4619 | 2660.00 |
| 23/10/2007 | R186 On 07-February-08 | | | Bond Future | 8.0200 | 8.0200 | 125.3675 | 125.4015 | 0.00 |
| 23/10/2007 | R186 On 02-May-08 | | | Bond Future | 7.9700 | 7.9660 | 128.3236 | 128.3236 | 0.00 |
| 23/10/2007 | R186 On 01-November-07 | | | Bond Future | 8.0900 | 8.0950 | 127.1691 | 127.1352 | 0.00 |
| 23/10/2007 | R196 On 07-February-08 | | | Bond Future | 9.3100 | 9.2510 | 105.2226 | 105.2784 | 0.00 |
| 23/10/2007 | R196 On 02-May-08 | | | Bond Future | 8.9500 | 8.8940 | 102.6428 | 102.6893 | 0.00 |
| 23/10/2007 | R196 On 01-November-07 | | | Bond Future | 9.6300 | 9.5850 | 102.2729 | 102.3251 | 0.00 |
| 23/10/2007 | R201 On 07-February-08 | | | Bond Future | 8.2500 | 8.2260 | 103.8380 | 103.9534 | 0.00 |
| 23/10/2007 | R201 On 02-May-08 | | | Bond Future | 8.1500 | 8.1440 | 106.2870 | 106.3384 | 0.00 |
| 23/10/2007 | R201 On 01-November-07 | | | Bond Future | 8.3600 | 8.3480 | 105.3605 | 105.4087 | 910.00 |
| 23/10/2007 | R203 On 07-February-08 | | | Bond Future | 8.1400 | 8.1340 | 104.0971 | 104.1499 | 0.00 |
| 23/10/2007 | R203 On 02-May-08 | | | Bond Future | 8.0700 | 8.0650 | 102.3707 | 102.3707 | 0.00 |
| 23/10/2007 | R203 On 01-November-07 | | | Bond Future | 8.2300 | 8.2320 | 101.2949 | 101.2816 | 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 |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/10/2007 | R204 On 07-February-08 | | | Bond Future | 8.1400 | 8.1310 | 100.1597 | 100.2092 | 3331.00 |
| 23/10/2007 | R204 On 02-May-08 | | | Bond Future | 8.0700 | 8.0670 | 102.5297 | 102.5297 | 0.00 |
| 23/10/2007 | R204 On 01-November-07 | | | Bond Future | 8.2200 | 8.2230 | 101.4175 | 101.3961 | 0.00 |
| 23/10/2007 | R206 On 07-February-08 | | | Bond Future | 8.2400 | 8.2110 | 97.1758 | 97.2843 | 0.00 |
| 23/10/2007 | R206 On 02-May-08 | | | Bond Future | 8.1300 | 8.1240 | 99.4682 | 99.5123 | 0.00 |
| 23/10/2007 | R206 On 01-November-07 | | | Bond Future | 8.3600 | 8.3450 | 98.2328 | 98.2838 | 0.00 |
| 23/10/2007 | R207 On 07-February-08 | | | Bond Future | 8.1100 | 8.0960 | 94.0395 | 94.1552 | 0.00 |
| 23/10/2007 | R207 On 02-May-08 | | | Bond Future | 8.0500 | 8.0380 | 96.2606 | 96.3325 | 0.00 |
| 23/10/2007 | R207 On 01-November-07 | | | Bond Future | 8.1900 | 8.1830 | 95.0582 | 95.1163 | 0.00 |
| 23/10/2007 | R209 On 07-February-08 | | | Bond Future | 7.7400 | 7.7320 | 85.2871 | 85.3951 | 6590.00 |
| 23/10/2007 | R209 On 02-May-08 | | | Bond Future | 7.6900 | 7.6830 | 84.1482 | 84.2472 | 0.00 |
| 23/10/2007 | R209 On 01-November-07 | | | Bond Future | 7.8000 | 7.7980 | 82.9834 | 83.0320 | 0.00 |
| 23/10/2007 | TRT1 On 07-February-08 | | | Index Future | 261.8400 | 261.8420 | 261.8420 | 261.8420 | 0.00 |
| 23/10/2007 | TRT1 On 01-November-07 | | | Index Future | 255.0300 | 254.8970 | 255.0250 | 254.8970 | 400.00 |
| 24/10/2007 | \$ / R On 17-March-08 | | | Currency Future | 6.8200 | 6.8893 | 6.8209 | 6.8893 | 18872.00 |
| 24/10/2007 | \$ / R On 13-June-08 | | | Currency Future | 6.9300 | 6.9953 | 6.9284 | 6.9953 | 2179.00 |
| 24/10/2007 | \$ / R On 14-December-07 | | | Currency Future | 6.7200 | 6.7877 | 6.7188 | 6.7877 | 24944.00 |
| 24/10/2007 | £ / R On 17-March-08 | | | Currency Future | 13.8900 | 14.0430 | 13.8941 | 14.0430 | 0.00 |
| 24/10/2007 | £ / R On 13-June-08 | | | Currency Future | 14.0700 | 14.2151 | 14.0660 | 14.2151 | 0.00 |
| 24/10/2007 | £ / R On 14-December-07 | | | Currency Future | 13.7300 | 13.8773 | 13.7292 | 13.8773 | 0.00 |
| 24/10/2007 | € / R On 17-March-08 | | | Currency Future | 9.7200 | 9.8267 | 9.7193 | 9.8267 | 0.00 |
| 24/10/2007 | € / R On 13-June-08 | | | Currency Future | 9.8700 | 9.9813 | 9.8743 | 9.9813 | 0.00 |
| 24/10/2007 | € / R On 14-December-07 | | | Currency Future | 9.5700 | 9.6749 | 9.5683 | 9.6749 | 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 |
|------------|-------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2007 | ALBI On 07-February-08 | | | Index Future | 263.8100 | 264.4160 | 263.8140 | 264.4160 | 0.00 |
| 24/10/2007 | ALBI On 02-May-08 | | | Index Future | 270.3100 | 270.9060 | 270.3090 | 270.9060 | 0.00 |
| 24/10/2007 | ALBI On 07-August-08 | | | Index Future | 278.0400 | 278.5550 | 278.0400 | 278.5550 | 0.00 |
| 24/10/2007 | ALBI On 01-November-07 | | | Index Future | 256.3900 | 257.0060 | 256.3940 | 257.0060 | 166.00 |
| 24/10/2007 | ALBI On 06-November-08 | | | Index Future | 285.2300 | 285.6720 | 285.2310 | 285.6720 | 0.00 |
| 24/10/2007 | CRD1 On 07-February-08 | | | Index Future | 113.4500 | 113.4480 | 113.4480 | 113.4480 | 0.00 |
| 24/10/2007 | CRD1 On 01-November-07 | | | Index Future | 110.3200 | 110.5560 | 110.3150 | 110.5560 | 8.00 |
| 24/10/2007 | GOVI On 07-February-08 | | | jGovi | 264.5900 | 265.1930 | 264.5865 | 265.1930 | 5.00 |
| 24/10/2007 | GOVI On 02-May-08 | | | jGovi | 271.3000 | 271.9185 | 271.2980 | 271.9185 | 0.00 |
| 24/10/2007 | GOVI On 01-November-07 | | | jGovi | 257.5700 | 258.1595 | 257.5680 | 258.1595 | 60.00 |
| 24/10/2007 | ILBI On 07-February-08 | | | Index Future | 293.3300 | 293.1790 | 293.3330 | 293.1790 | 0.00 |
| 24/10/2007 | ILBI On 01-November-07 | | | Index Future | 285.1100 | 285.0130 | 285.1090 | 285.0130 | 0.00 |
| 24/10/2007 | J153 On 31-August-10 | | | jSwap | 9.9800 | 9.9130 | 0.0637 | 0.0620 | 0.00 |
| 24/10/2007 | J157 On 15-September-15 | | | jSwap | 9.2300 | 9.2050 | 0.0011 | 0.0025 | 0.00 |
| 24/10/2007 | J186 On 21-December-26 | | | jSwap | 8.4400 | 8.4270 | 0.0900 | 0.0886 | 0.00 |
| 24/10/2007 | J201 On 22-December-14 | | | jSwap | 9.3100 | 9.2820 | 0.0985 | 0.0969 | 0.00 |
| 24/10/2007 | J203 On 15-September-17 | | | jSwap | 9.0900 | 9.0620 | 0.1026 | 0.1011 | 0.00 |
| 24/10/2007 | J204 On 21-December-18 | | | jSwap | 9.0200 | 8.9830 | 0.1092 | 0.1070 | 0.00 |
| 24/10/2007 | J207 On 15-January-20 | | | jSwap | 8.9300 | 8.8930 | 0.0699 | 0.0673 | 0.00 |
| 24/10/2007 | JBAR On 21-December-05 | | | jBar | 10.6400 | 10.6540 | 10.6380 | 10.6540 | 0.00 |
| 24/10/2007 | JFRA On 07-February-08 | | | jFra | 10.7100 | 10.6400 | 0.0260 | 0.0258 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2007 | JFRA On 02-May-08 | | | jFra | 10.6600 | 10.5410 | 0.0275 | 0.0273 | 0.00 |
| 24/10/2007 | JFRA On 07-August-08 | | | jFra | 10.3900 | 10.2570 | 0.0252 | 0.0249 | 0.00 |
| 24/10/2007 | JFRA On 01-November-07 | | | jFra | 10.7200 | 10.6690 | 0.0280 | 0.0279 | 0.00 |
| 24/10/2007 | JFRA On 06-November-08 | | | jFra | 10.1300 | 10.0130 | 0.0246 | 0.0244 | 0.00 |
| 24/10/2007 | JN02 On 07-February-08 | | | jNote | 10.0000 | 9.9010 | 0.1783 | 0.1767 | 0.00 |
| 24/10/2007 | JN02 On 02-May-08 | | | jNote | 9.7800 | 9.6870 | 0.1761 | 0.1748 | 0.00 |
| 24/10/2007 | JN02 On 01-November-07 | | | jNote | 10.2000 | 10.1080 | 0.1832 | 0.1816 | 0.00 |
| 24/10/2007 | JN05 On 07-February-08 | | | jNote | 9.2800 | 9.2290 | 0.3653 | 0.3640 | 0.00 |
| 24/10/2007 | JN05 On 02-May-08 | | | jNote | 9.1600 | 9.1180 | 0.3623 | 0.3609 | 0.00 |
| 24/10/2007 | JN05 On 01-November-07 | | | jNote | 9.4000 | 9.3530 | 0.3687 | 0.3675 | 0.00 |
| 24/10/2007 | JN10 On 07-February-08 | | | jNote | 8.8700 | 8.8450 | 0.5772 | 0.5762 | 0.00 |
| 24/10/2007 | JN10 On 02-May-08 | | | jNote | 8.7900 | 8.7590 | 0.5750 | 0.5738 | 0.00 |
| 24/10/2007 | JN10 On 01-November-07 | | | jNote | 8.9600 | 8.9380 | 0.5810 | 0.5802 | 0.00 |
| 24/10/2007 | JROD On 31-January-08 | | | jRod | 10.1800 | 10.1930 | 0.0111 | 0.0111 | 0.00 |
| 24/10/2007 | JROD On 29-February-08 | | | jRod | 10.4200 | 10.4260 | 0.0120 | 0.0121 | 0.00 |
| 24/10/2007 | JROD On 31-March-08 | | | jRod | 10.5900 | 10.5920 | 0.0129 | 0.0130 | 0.00 |
| 24/10/2007 | JROD On 31-October-07 | | | jRod | 9.6900 | 9.6910 | 0.0045 | 0.0045 | 0.00 |
| 24/10/2007 | JROD On 30-November-07 | | | jRod | 10.0400 | 10.0530 | 0.0053 | 0.0053 | 0.00 |
| 24/10/2007 | JROD On 31-December-07 | | | jRod | 10.3900 | 10.4050 | 0.0063 | 0.0063 | 0.00 |
| 24/10/2007 | OTH1 On 07-February-08 | | | Index Future | 259.0500 | 259.0490 | 259.0490 | 259.0490 | 0.00 |
| 24/10/2007 | OTH1 On 01-November-07 | | | Index Future | 251.3300 | 252.0730 | 251.3330 | 252.0730 | 12.00 |
| 24/10/2007 | R153 On 07-February-08 | | | Bond Future | 8.8700 | 8.7950 | 115.1510 | 115.3168 | 6220.00 |
| 24/10/2007 | R153 On 02-May-08 | | | Bond Future | 8.7500 | 8.6840 | 111.1132 | 111.2654 | 0.00 |
| 24/10/2007 | R153 On 01-November-07 | | | Bond Future | 8.9800 | 8.9090 | 112.1824 | 112.3641 | 4190.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2007 | R157 On 07-February-08 | | | Bond Future | 8.2500 | 8.2170 | 134.7412 | 134.9390 | 3580.00 |
| 24/10/2007 | R157 On 02-May-08 | | | Bond Future | 8.1700 | 8.1440 | 130.9310 | 131.1245 | 0.00 |
| 24/10/2007 | R157 On 01-November-07 | | | Bond Future | 8.3300 | 8.3010 | 131.2728 | 131.4754 | 2660.00 |
| 24/10/2007 | R186 On 07-February-08 | | | Bond Future | 8.0400 | 8.0230 | 125.1409 | 125.3675 | 0.00 |
| 24/10/2007 | R186 On 02-May-08 | | | Bond Future | 7.9900 | 7.9660 | 128.0967 | 128.3236 | 0.00 |
| 24/10/2007 | R186 On 01-November-07 | | | Bond Future | 8.1100 | 8.0920 | 126.9430 | 127.1691 | 0.00 |
| 24/10/2007 | R196 On 07-February-08 | | | Bond Future | 9.3700 | 9.3080 | 105.1667 | 105.2226 | 0.00 |
| 24/10/2007 | R196 On 02-May-08 | | | Bond Future | 9.0200 | 8.9540 | 102.5900 | 102.6428 | 0.00 |
| 24/10/2007 | R196 On 01-November-07 | | | Bond Future | 9.6700 | 9.6280 | 102.2243 | 102.2729 | 0.00 |
| 24/10/2007 | R201 On 07-February-08 | | | Bond Future | 8.2900 | 8.2480 | 103.6286 | 103.8380 | 0.00 |
| 24/10/2007 | R201 On 02-May-08 | | | Bond Future | 8.1900 | 8.1540 | 106.0818 | 106.2870 | 0.00 |
| 24/10/2007 | R201 On 01-November-07 | | | Bond Future | 8.4000 | 8.3570 | 105.1464 | 105.3605 | 910.00 |
| 24/10/2007 | R203 On 07-February-08 | | | Bond Future | 8.1700 | 8.1420 | 103.8993 | 104.0971 | 0.00 |
| 24/10/2007 | R203 On 02-May-08 | | | Bond Future | 8.1000 | 8.0650 | 102.1749 | 102.3707 | 0.00 |
| 24/10/2007 | R203 On 01-November-07 | | | Bond Future | 8.2600 | 8.2300 | 101.0950 | 101.2949 | 0.00 |
| 24/10/2007 | R204 On 07-February-08 | | | Bond Future | 8.1700 | 8.1380 | 99.9478 | 100.1597 | 3331.00 |
| 24/10/2007 | R204 On 02-May-08 | | | Bond Future | 8.1000 | 8.0670 | 102.3192 | 102.5297 | 0.00 |
| 24/10/2007 | R204 On 01-November-07 | | | Bond Future | 8.2500 | 8.2200 | 101.2040 | 101.4175 | 0.00 |
| 24/10/2007 | R206 On 07-February-08 | | | Bond Future | 8.2800 | 8.2350 | 96.9952 | 97.1758 | 0.00 |
| 24/10/2007 | R206 On 02-May-08 | | | Bond Future | 8.1700 | 8.1340 | 99.2921 | 99.4682 | 0.00 |
| 24/10/2007 | R206 On 01-November-07 | | | Bond Future | 8.4000 | 8.3560 | 98.0474 | 98.2328 | 0.00 |
| 24/10/2007 | R207 On 07-February-08 | | | Bond Future | 8.1500 | 8.1120 | 93.7513 | 94.0395 | 0.00 |
| 24/10/2007 | R207 On 02-May-08 | | | Bond Future | 8.0900 | 8.0480 | 95.9737 | 96.2606 | 0.00 |
| 24/10/2007 | R207 On 01-November-07 | | | Bond Future | 8.2300 | 8.1910 | 94.7688 | 95.0582 | 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 |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2007 | R209 On 07-February-08 | | | Bond Future | 7.7600 | 7.7430 | 85.0912 | 85.2871 | 6590.00 |
| 24/10/2007 | R209 On 02-May-08 | | | Bond Future | 7.7100 | 7.6930 | 83.9508 | 84.1482 | 0.00 |
| 24/10/2007 | R209 On 01-November-07 | | | Bond Future | 7.8200 | 7.8030 | 82.7894 | 82.9834 | 0.00 |
| 24/10/2007 | TRT1 On 07-February-08 | | | Index Future | 261.8400 | 261.8420 | 261.8420 | 261.8420 | 0.00 |
| 24/10/2007 | TRT1 On 01-November-07 | | | Index Future | 254.4400 | 255.0250 | 254.4360 | 255.0250 | 400.00 |
| 25/10/2007 | \$ / R On 17-March-08 | | | Currency Future | 6.7500 | 6.8209 | 6.7501 | 6.8209 | 19452.00 |
| 25/10/2007 | \$ / R On 13-June-08 | | | Currency Future | 6.8600 | 6.9284 | 6.8572 | 6.9284 | 2199.00 |
| 25/10/2007 | \$ / R On 14-December-07 | | | Currency Future | 6.6500 | 6.7188 | 6.6482 | 6.7188 | 24913.00 |
| 25/10/2007 | £ / R On 17-March-08 | | | Currency Future | 13.7600 | 13.8941 | 13.7635 | 13.8941 | 0.00 |
| 25/10/2007 | £ / R On 13-June-08 | | | Currency Future | 13.9400 | 14.0660 | 13.9363 | 14.0660 | 0.00 |
| 25/10/2007 | £ / R On 14-December-07 | | | Currency Future | 13.6000 | 13.7292 | 13.5981 | 13.7292 | 0.00 |
| 25/10/2007 | € / R On 17-March-08 | | | Currency Future | 9.6700 | 9.7193 | 9.6670 | 9.7193 | 0.00 |
| 25/10/2007 | € / R On 13-June-08 | | | Currency Future | 9.8200 | 9.8743 | 9.8225 | 9.8743 | 0.00 |
| 25/10/2007 | € / R On 14-December-07 | | | Currency Future | 9.5200 | 9.5683 | 9.5168 | 9.5683 | 0.00 |
| 25/10/2007 | ALBI On 07-February-08 | | | Index Future | 265.1000 | 263.8140 | 265.1040 | 263.8140 | 0.00 |
| 25/10/2007 | ALBI On 02-May-08 | | | Index Future | 271.6100 | 270.3090 | 271.6080 | 270.3090 | 0.00 |
| 25/10/2007 | ALBI On 07-August-08 | | | Index Future | 279.3300 | 278.0400 | 279.3250 | 278.0400 | 0.00 |
| 25/10/2007 | ALBI On 01-November-07 | | | Index Future | 257.7100 | 256.3940 | 257.7080 | 256.3940 | 166.00 |
| 25/10/2007 | ALBI On 06-November-08 | | | Index Future | 286.4900 | 285.2310 | 286.4880 | 285.2310 | 0.00 |
| 25/10/2007 | CRD1 On 07-February-08 | | | Index Future | 113.4500 | 113.4480 | 113.4480 | 113.4480 | 0.00 |
| 25/10/2007 | CRD1 On 01-November-07 | | | Index Future | 110.7000 | 110.3150 | 110.7010 | 110.3150 | 8.00 |
| 25/10/2007 | GOVI On 07-February-08 | | | jGovi | 265.8700 | 264.5865 | 265.8735 | 264.5865 | 5.00 |
| 25/10/2007 | GOVI On 02-May-08 | | | jGovi | 272.6200 | 271.2980 | 272.6190 | 271.2980 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/10/2007 | GOVI On 01-November-07 | | | jGovi | 258.8200 | 257.5680 | 258.8210 | 257.5680 | 60.00 |
| 25/10/2007 | ILBI On 07-February-08 | | | Index Future | 293.4900 | 293.3330 | 293.4940 | 293.3330 | 0.00 |
| 25/10/2007 | ILBI On 01-November-07 | | | Index Future | 285.2600 | 285.1090 | 285.2580 | 285.1090 | 0.00 |
| 25/10/2007 | J153 On 31-August-10 | | | jSwap | 9.9100 | 9.9790 | 0.0620 | 0.0637 | 0.00 |
| 25/10/2007 | J157 On 15-September-15 | | | jSwap | 9.1300 | 9.2310 | 0.0065 | 0.0011 | 0.00 |
| 25/10/2007 | J186 On 21-December-26 | | | jSwap | 8.3500 | 8.4430 | 0.0812 | 0.0900 | 0.00 |
| 25/10/2007 | J201 On 22-December-14 | | | jSwap | 9.2200 | 9.3120 | 0.0939 | 0.0985 | 0.00 |
| 25/10/2007 | J203 On 15-September-17 | | | jSwap | 8.9900 | 9.0870 | 0.0964 | 0.1026 | 0.00 |
| 25/10/2007 | J204 On 21-December-18 | | | jSwap | 8.9200 | 9.0150 | 0.1027 | 0.1092 | 0.00 |
| 25/10/2007 | J207 On 15-January-20 | | | jSwap | 8.8300 | 8.9280 | 0.0630 | 0.0699 | 0.00 |
| 25/10/2007 | JBAR On 21-December-05 | | | jBar | 10.6500 | 10.6380 | 10.6540 | 10.6380 | 0.00 |
| 25/10/2007 | JFRA On 07-February-08 | | | jFra | 10.6800 | 10.7110 | 0.0259 | 0.0260 | 0.00 |
| 25/10/2007 | JFRA On 02-May-08 | | | jFra | 10.5900 | 10.6570 | 0.0274 | 0.0275 | 0.00 |
| 25/10/2007 | JFRA On 07-August-08 | | | jFra | 10.3000 | 10.3900 | 0.0250 | 0.0252 | 0.00 |
| 25/10/2007 | JFRA On 01-November-07 | | | jFra | 10.7300 | 10.7150 | 0.0280 | 0.0280 | 0.00 |
| 25/10/2007 | JFRA On 06-November-08 | | | jFra | 10.0400 | 10.1250 | 0.0244 | 0.0246 | 0.00 |
| 25/10/2007 | JN02 On 07-February-08 | | | jNote | 9.9200 | 10.0000 | 0.1770 | 0.1783 | 0.00 |
| 25/10/2007 | JN02 On 02-May-08 | | | jNote | 9.6900 | 9.7770 | 0.1748 | 0.1761 | 0.00 |
| 25/10/2007 | JN02 On 01-November-07 | | | jNote | 10.1400 | 10.2030 | 0.1820 | 0.1832 | 0.00 |
| 25/10/2007 | JN05 On 07-February-08 | | | jNote | 9.1800 | 9.2750 | 0.3624 | 0.3653 | 0.00 |
| 25/10/2007 | JN05 On 02-May-08 | | | jNote | 9.0700 | 9.1630 | 0.3592 | 0.3623 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/10/2007 | JN05 On 01-November-07 | | | jNote | 9.3100 | 9.3950 | 0.3661 | 0.3687 | 0.00 |
| 25/10/2007 | JN10 On 07-February-08 | | | jNote | 8.7700 | 8.8740 | 0.5728 | 0.5772 | 0.00 |
| 25/10/2007 | JN10 On 02-May-08 | | | jNote | 8.6800 | 8.7890 | 0.5705 | 0.5750 | 0.00 |
| 25/10/2007 | JN10 On 01-November-07 | | | jNote | 8.8600 | 8.9640 | 0.5767 | 0.5810 | 0.00 |
| 25/10/2007 | JROD On 31-January-08 | | | jRod | 10.1900 | 10.1810 | 0.0111 | 0.0111 | 0.00 |
| 25/10/2007 | JROD On 29-February-08 | | | jRod | 10.4400 | 10.4150 | 0.0121 | 0.0120 | 0.00 |
| 25/10/2007 | JROD On 31-March-08 | | | jRod | 10.6300 | 10.5850 | 0.0132 | 0.0129 | 0.00 |
| 25/10/2007 | JROD On 31-October-07 | | | jRod | 9.6900 | 9.6900 | 0.0045 | 0.0045 | 0.00 |
| 25/10/2007 | JROD On 30-November-07 | | | jRod | 10.0400 | 10.0430 | 0.0053 | 0.0053 | 0.00 |
| 25/10/2007 | JROD On 31-December-07 | | | jRod | 10.3800 | 10.3860 | 0.0063 | 0.0063 | 0.00 |
| 25/10/2007 | OTH1 On 07-February-08 | | | Index Future | 259.0500 | 259.0490 | 259.0490 | 259.0490 | 0.00 |
| 25/10/2007 | OTH1 On 01-November-07 | | | Index Future | 253.0300 | 251.3330 | 253.0340 | 251.3330 | 12.00 |
| 25/10/2007 | R153 On 07-February-08 | | | Bond Future | 8.7800 | 8.8650 | 115.3642 | 115.1510 | 6220.00 |
| 25/10/2007 | R153 On 02-May-08 | | | Bond Future | 8.6600 | 8.7540 | 111.3089 | 111.1132 | 0.00 |
| 25/10/2007 | R153 On 01-November-07 | | | Bond Future | 8.8900 | 8.9790 | 112.4161 | 112.1824 | 4190.00 |
| 25/10/2007 | R157 On 07-February-08 | | | Bond Future | 8.1500 | 8.2470 | 135.4021 | 134.7412 | 3580.00 |
| 25/10/2007 | R157 On 02-May-08 | | | Bond Future | 8.0700 | 8.1740 | 131.5777 | 130.9310 | 0.00 |
| 25/10/2007 | R157 On 01-November-07 | | | Bond Future | 8.2300 | 8.3310 | 131.9498 | 131.2728 | 2660.00 |
| 25/10/2007 | R186 On 07-February-08 | | | Bond Future | 7.9300 | 8.0430 | 126.3948 | 125.1409 | 0.00 |
| 25/10/2007 | R186 On 02-May-08 | | | Bond Future | 7.8800 | 7.9860 | 129.3519 | 128.0967 | 0.00 |
| 25/10/2007 | R186 On 01-November-07 | | | Bond Future | 8.0000 | 8.1120 | 128.1943 | 126.9430 | 0.00 |
| 25/10/2007 | R196 On 07-February-08 | | | Bond Future | 9.2700 | 9.3650 | 105.2637 | 105.1667 | 0.00 |
| 25/10/2007 | R196 On 02-May-08 | | | Bond Future | 8.9000 | 9.0220 | 102.6862 | 102.5900 | 0.00 |
| 25/10/2007 | R196 On 01-November-07 | | | Bond Future | 9.5900 | 9.6680 | 102.3142 | 102.2243 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/10/2007 | R201 On 07-February-08 | | | Bond Future | 8.1900 | 8.2880 | 104.1532 | 103.6286 | 0.00 |
| 25/10/2007 | R201 On 02-May-08 | | | Bond Future | 8.0900 | 8.1940 | 106.5958 | 106.0818 | 0.00 |
| 25/10/2007 | R201 On 01-November-07 | | | Bond Future | 8.3000 | 8.3970 | 105.6826 | 105.1464 | 910.00 |
| 25/10/2007 | R203 On 07-February-08 | | | Bond Future | 8.0700 | 8.1720 | 104.5604 | 103.8993 | 0.00 |
| 25/10/2007 | R203 On 02-May-08 | | | Bond Future | 8.0000 | 8.0950 | 102.8294 | 102.1749 | 0.00 |
| 25/10/2007 | R203 On 01-November-07 | | | Bond Future | 8.1600 | 8.2600 | 101.7633 | 101.0950 | 0.00 |
| 25/10/2007 | R204 On 07-February-08 | | | Bond Future | 8.0700 | 8.1680 | 100.6566 | 99.9478 | 3331.00 |
| 25/10/2007 | R204 On 02-May-08 | | | Bond Future | 8.0000 | 8.0970 | 103.0230 | 102.3192 | 0.00 |
| 25/10/2007 | R204 On 01-November-07 | | | Bond Future | 8.1500 | 8.2500 | 101.9180 | 101.2040 | 0.00 |
| 25/10/2007 | R206 On 07-February-08 | | | Bond Future | 8.1800 | 8.2750 | 97.4473 | 96.9952 | 0.00 |
| 25/10/2007 | R206 On 02-May-08 | | | Bond Future | 8.0700 | 8.1740 | 99.7331 | 99.2921 | 0.00 |
| 25/10/2007 | R206 On 01-November-07 | | | Bond Future | 8.3000 | 8.3960 | 98.5116 | 98.0474 | 0.00 |
| 25/10/2007 | R207 On 07-February-08 | | | Bond Future | 8.0400 | 8.1520 | 94.5468 | 93.7513 | 0.00 |
| 25/10/2007 | R207 On 02-May-08 | | | Bond Future | 7.9800 | 8.0880 | 96.7656 | 95.9737 | 0.00 |
| 25/10/2007 | R207 On 01-November-07 | | | Bond Future | 8.1200 | 8.2310 | 95.5678 | 94.7688 | 0.00 |
| 25/10/2007 | R209 On 07-February-08 | | | Bond Future | 7.6500 | 7.7630 | 86.1779 | 85.0912 | 6590.00 |
| 25/10/2007 | R209 On 02-May-08 | | | Bond Future | 7.6000 | 7.7130 | 85.0460 | 83.9508 | 0.00 |
| 25/10/2007 | R209 On 01-November-07 | | | Bond Future | 7.7100 | 7.8230 | 83.8655 | 82.7894 | 0.00 |
| 25/10/2007 | TRT1 On 07-February-08 | | | Index Future | 261.8400 | 261.8420 | 261.8420 | 261.8420 | 0.00 |
| 25/10/2007 | TRT1 On 01-November-07 | | | Index Future | 255.6900 | 254.4360 | 255.6850 | 254.4360 | 400.00 |
| 26/10/2007 | \$ / R On 17-March-08 | | | Currency Future | 6.6500 | 6.7501 | 6.6462 | 6.7501 | 19957.00 |
| 26/10/2007 | \$ / R On 13-June-08 | | | Currency Future | 6.7500 | 6.8572 | 6.7502 | 6.8572 | 2309.00 |
| 26/10/2007 | \$ / R On 14-December-07 | | | Currency Future | 6.5500 | 6.6482 | 6.5467 | 6.6482 | 25154.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/10/2007 | £ / R On 17-March-08 | | | Currency Future | 13.5700 | 13.7635 | 13.5724 | 13.7635 | 0.00 |
| 26/10/2007 | £ / R On 13-June-08 | | | Currency Future | 13.7400 | 13.9363 | 13.7406 | 13.9363 | 0.00 |
| 26/10/2007 | £ / R On 14-December-07 | | | Currency Future | 13.4100 | 13.5981 | 13.4109 | 13.5981 | 0.00 |
| 26/10/2007 | € / R On 17-March-08 | | | Currency Future | 9.5700 | 9.6670 | 9.5723 | 9.6670 | 0.00 |
| 26/10/2007 | € / R On 13-June-08 | | | Currency Future | 9.7200 | 9.8225 | 9.7232 | 9.8225 | 0.00 |
| 26/10/2007 | € / R On 14-December-07 | | | Currency Future | 9.4200 | 9.5168 | 9.4241 | 9.5168 | 0.00 |
| 26/10/2007 | ALBI On 07-February-08 | | | Index Future | 266.8300 | 265.1040 | 266.8290 | 265.1040 | 0.00 |
| 26/10/2007 | ALBI On 02-May-08 | | | Index Future | 273.3600 | 271.6080 | 273.3630 | 271.6080 | 0.00 |
| 26/10/2007 | ALBI On 07-August-08 | | | Index Future | 281.0900 | 279.3250 | 281.0900 | 279.3250 | 0.00 |
| 26/10/2007 | ALBI On 01-November-07 | | | Index Future | 259.2900 | 257.7080 | 259.2920 | 257.7080 | 166.00 |
| 26/10/2007 | ALBI On 06-November-08 | | | Index Future | 288.2600 | 286.4880 | 288.2570 | 286.4880 | 0.00 |
| 26/10/2007 | CRD1 On 07-February-08 | | | Index Future | 113.4500 | 113.4480 | 113.4480 | 113.4480 | 0.00 |
| 26/10/2007 | CRD1 On 01-November-07 | | | Index Future | 111.2100 | 110.7010 | 111.2140 | 110.7010 | 8.00 |
| 26/10/2007 | GOVI On 07-February-08 | | | jGovi | 267.4400 | 265.8735 | 267.4420 | 265.8735 | 5.00 |
| 26/10/2007 | GOVI On 02-May-08 | | | jGovi | 274.2300 | 272.6190 | 274.2280 | 272.6190 | 0.00 |
| 26/10/2007 | GOVI On 01-November-07 | | | jGovi | 260.3500 | 258.8210 | 260.3480 | 258.8210 | 60.00 |
| 26/10/2007 | ILBI On 07-February-08 | | | Index Future | 293.5700 | 293.4940 | 293.5660 | 293.4940 | 0.00 |
| 26/10/2007 | ILBI On 01-November-07 | | | Index Future | 285.2900 | 285.2580 | 285.2900 | 285.2580 | 0.00 |
| 26/10/2007 | J153 On 31-August-10 | | | jSwap | 9.8200 | 9.9120 | 0.0598 | 0.0620 | 0.00 |
| 26/10/2007 | J157 On 15-September-15 | | | jSwap | 9.0100 | 9.1330 | 0.0135 | 0.0065 | 0.00 |
| 26/10/2007 | J186 On 21-December-26 | | | jSwap | 8.2400 | 8.3450 | 0.0712 | 0.0812 | 0.00 |
| 26/10/2007 | J201 On 22-December-14 | | | jSwap | 9.1000 | 9.2240 | 0.0877 | 0.0939 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/10/2007 | J203 On 15-September-17 | | | jSwap | 8.8600 | 8.9850 | 0.0888 | 0.0964 | 0.00 |
| 26/10/2007 | J204 On 21-December-18 | | | jSwap | 8.8000 | 8.9190 | 0.0946 | 0.1027 | 0.00 |
| 26/10/2007 | J207 On 15-January-20 | | | jSwap | 8.7100 | 8.8330 | 0.0542 | 0.0630 | 0.00 |
| 26/10/2007 | JBAR On 21-December-05 | | | jBar | 10.7100 | 10.6540 | 10.7130 | 10.6540 | 0.00 |
| 26/10/2007 | JFRA On 07-February-08 | | | jFra | 10.6600 | 10.6760 | 0.0259 | 0.0259 | 0.00 |
| 26/10/2007 | JFRA On 02-May-08 | | | jFra | 10.5300 | 10.5890 | 0.0272 | 0.0274 | 0.00 |
| 26/10/2007 | JFRA On 07-August-08 | | | jFra | 10.2500 | 10.3030 | 0.0249 | 0.0250 | 0.00 |
| 26/10/2007 | JFRA On 01-November-07 | | | jFra | 10.7700 | 10.7250 | 0.0281 | 0.0280 | 0.00 |
| 26/10/2007 | JFRA On 06-November-08 | | | jFra | 9.9400 | 10.0400 | 0.0242 | 0.0244 | 0.00 |
| 26/10/2007 | JN02 On 07-February-08 | | | jNote | 9.8300 | 9.9200 | 0.1756 | 0.1770 | 0.00 |
| 26/10/2007 | JN02 On 02-May-08 | | | jNote | 9.5900 | 9.6910 | 0.1730 | 0.1748 | 0.00 |
| 26/10/2007 | JN02 On 01-November-07 | | | jNote | 10.0800 | 10.1360 | 0.1810 | 0.1820 | 0.00 |
| 26/10/2007 | JN05 On 07-February-08 | | | jNote | 9.0600 | 9.1840 | 0.3585 | 0.3624 | 0.00 |
| 26/10/2007 | JN05 On 02-May-08 | | | jNote | 8.9400 | 9.0670 | 0.3551 | 0.3592 | 0.00 |
| 26/10/2007 | JN05 On 01-November-07 | | | jNote | 9.2000 | 9.3130 | 0.3623 | 0.3661 | 0.00 |
| 26/10/2007 | JN10 On 07-February-08 | | | jNote | 8.6400 | 8.7680 | 0.5674 | 0.5728 | 0.00 |
| 26/10/2007 | JN10 On 02-May-08 | | | jNote | 8.5500 | 8.6820 | 0.5649 | 0.5705 | 0.00 |
| 26/10/2007 | JN10 On 01-November-07 | | | jNote | 8.7400 | 8.8620 | 0.5715 | 0.5767 | 0.00 |
| 26/10/2007 | JROD On 31-January-08 | | | jRod | 10.2100 | 10.1880 | 0.0118 | 0.0111 | 0.00 |
| 26/10/2007 | JROD On 29-February-08 | | | jRod | 10.4600 | 10.4370 | 0.0128 | 0.0121 | 0.00 |
| 26/10/2007 | JROD On 31-March-08 | | | jRod | 10.6400 | 10.6280 | 0.0138 | 0.0132 | 0.00 |
| 26/10/2007 | JROD On 31-October-07 | | | jRod | 9.6900 | 9.6890 | 0.0051 | 0.0045 | 0.00 |
| 26/10/2007 | JROD On 30-November-07 | | | jRod | 10.0500 | 10.0380 | 0.0059 | 0.0053 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/10/2007 | JROD On 31-December-07 | | | jRod | 10.4100 | 10.3830 | 0.0069 | 0.0063 | 0.00 |
| 26/10/2007 | OTH1 On 07-February-08 | | | Index Future | 259.0500 | 259.0490 | 259.0490 | 259.0490 | 0.00 |
| 26/10/2007 | OTH1 On 01-November-07 | | | Index Future | 254.9800 | 253.0340 | 254.9800 | 253.0340 | 12.00 |
| 26/10/2007 | R153 On 07-February-08 | | | Bond Future | 8.6600 | 8.7750 | 115.6493 | 115.3642 | 6220.00 |
| 26/10/2007 | R153 On 02-May-08 | | | Bond Future | 8.5400 | 8.6640 | 111.5706 | 111.3089 | 0.00 |
| 26/10/2007 | R153 On 01-November-07 | | | Bond Future | 8.7700 | 8.8890 | 112.7287 | 112.4161 | 4190.00 |
| 26/10/2007 | R157 On 07-February-08 | | | Bond Future | 8.0300 | 8.1470 | 136.2012 | 135.4021 | 3580.00 |
| 26/10/2007 | R157 On 02-May-08 | | | Bond Future | 7.9500 | 8.0740 | 132.3595 | 131.5777 | 0.00 |
| 26/10/2007 | R157 On 01-November-07 | | | Bond Future | 8.1100 | 8.2310 | 132.7685 | 131.9498 | 2660.00 |
| 26/10/2007 | R186 On 07-February-08 | | | Bond Future | 7.8000 | 7.9330 | 127.9014 | 126.3948 | 0.00 |
| 26/10/2007 | R186 On 02-May-08 | | | Bond Future | 7.7500 | 7.8760 | 130.8600 | 129.3519 | 0.00 |
| 26/10/2007 | R186 On 01-November-07 | | | Bond Future | 7.8700 | 8.0020 | 129.6981 | 128.1943 | 0.00 |
| 26/10/2007 | R196 On 07-February-08 | | | Bond Future | 9.1900 | 9.2660 | 105.3402 | 105.2637 | 0.00 |
| 26/10/2007 | R196 On 02-May-08 | | | Bond Future | 8.7900 | 8.8980 | 102.7678 | 102.6862 | 0.00 |
| 26/10/2007 | R196 On 01-November-07 | | | Bond Future | 9.5500 | 9.5940 | 102.3738 | 102.3142 | 0.00 |
| 26/10/2007 | R201 On 07-February-08 | | | Bond Future | 8.0700 | 8.1880 | 104.7873 | 104.1532 | 0.00 |
| 26/10/2007 | R201 On 02-May-08 | | | Bond Future | 7.9700 | 8.0940 | 107.2168 | 106.5958 | 0.00 |
| 26/10/2007 | R201 On 01-November-07 | | | Bond Future | 8.1800 | 8.2970 | 106.3308 | 105.6826 | 910.00 |
| 26/10/2007 | R203 On 07-February-08 | | | Bond Future | 7.9500 | 8.0720 | 105.3612 | 104.5604 | 0.00 |
| 26/10/2007 | R203 On 02-May-08 | | | Bond Future | 7.8800 | 7.9950 | 103.6221 | 102.8294 | 0.00 |
| 26/10/2007 | R203 On 01-November-07 | | | Bond Future | 8.0400 | 8.1600 | 102.5730 | 101.7633 | 0.00 |
| 26/10/2007 | R204 On 07-February-08 | | | Bond Future | 7.9500 | 8.0680 | 101.5160 | 100.6566 | 3331.00 |
| 26/10/2007 | R204 On 02-May-08 | | | Bond Future | 7.8800 | 7.9970 | 103.8763 | 103.0230 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/10/2007 | R204 On 01-November-07 | | | Bond Future | 8.0300 | 8.1500 | 102.7838 | 101.9180 | 0.00 |
| 26/10/2007 | R206 On 07-February-08 | | | Bond Future | 8.0600 | 8.1750 | 97.9933 | 97.4473 | 0.00 |
| 26/10/2007 | R206 On 02-May-08 | | | Bond Future | 7.9500 | 8.0740 | 100.2654 | 99.7331 | 0.00 |
| 26/10/2007 | R206 On 01-November-07 | | | Bond Future | 8.1800 | 8.2960 | 99.0723 | 98.5116 | 0.00 |
| 26/10/2007 | R207 On 07-February-08 | | | Bond Future | 7.9200 | 8.0420 | 95.4251 | 94.5468 | 0.00 |
| 26/10/2007 | R207 On 02-May-08 | | | Bond Future | 7.8600 | 7.9780 | 97.6396 | 96.7656 | 0.00 |
| 26/10/2007 | R207 On 01-November-07 | | | Bond Future | 8.0000 | 8.1210 | 96.4500 | 95.5678 | 0.00 |
| 26/10/2007 | R209 On 07-February-08 | | | Bond Future | 7.6500 | 7.6530 | 86.1779 | 86.1779 | 6590.00 |
| 26/10/2007 | R209 On 02-May-08 | | | Bond Future | 7.6000 | 7.6030 | 85.0460 | 85.0460 | 0.00 |
| 26/10/2007 | R209 On 01-November-07 | | | Bond Future | 7.7100 | 7.7130 | 83.8655 | 83.8655 | 0.00 |
| 26/10/2007 | TRT1 On 07-February-08 | | | Index Future | 261.8400 | 261.8420 | 261.8420 | 261.8420 | 0.00 |
| 26/10/2007 | TRT1 On 01-November-07 | | | Index Future | 257.2000 | 255.6850 | 257.2040 | 255.6850 | 400.00 |