



# Derivatives Weekly Statistics Report

From 2007/12/10 To 2007/12/14

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2007	\$ / R On 17-March-08			Currency Future	6.7900	6.8021	6.7853	6.8021	38324.00
10/12/2007	\$ / R On 13-June-08			Currency Future	6.9000	6.9300	6.9026	6.9300	9778.00
10/12/2007	\$ / R On 14-December-07			Currency Future	6.6800	6.7008	6.6766	6.7008	23606.00
10/12/2007	£ / R On 17-March-08			Currency Future	13.8400	13.7562	13.8361	13.7562	0.00
10/12/2007	£ / R On 13-June-08			Currency Future	14.0300	13.9680	14.0278	13.9680	143.00
10/12/2007	£ / R On 14-December-07			Currency Future	13.6600	13.5935	13.6566	13.5935	37.00
10/12/2007	€ / R On 17-March-08			Currency Future	10.0000	9.9772	10.0019	9.9772	752.00
10/12/2007	€ / R On 13-June-08			Currency Future	10.1700	10.1623	10.1719	10.1623	231.00
10/12/2007	€ / R On 14-December-07			Currency Future	9.8300	9.8215	9.8341	9.8215	2.00
10/12/2007	ALBI On 07-February-08			Index Future	263.2100	262.6170	263.2140	262.6170	517.00
10/12/2007	ALBI On 02-May-08			Index Future	269.5500	269.8530	269.5530	269.8530	0.00
10/12/2007	ALBI On 07-August-08			Index Future	277.6600	277.8690	277.6570	277.8690	0.00
10/12/2007	ALBI On 06-November-08			Index Future	285.2700	285.4850	285.2650	285.4850	0.00
10/12/2007	CRD1 On 07-February-08			Index Future	112.9000	112.6880	112.8960	112.6880	0.00
10/12/2007	CRD1 On 02-May-08			Index Future	115.8600	115.6460	115.8600	115.6460	0.00
10/12/2007	CRD1 On 07-August-08			Index Future	120.3900	120.3670	120.3890	120.3670	0.00
10/12/2007	CRD1 On 06-November-08			Index Future	122.5900	122.3580	122.5850	122.3580	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
10/12/2007	GOVI On 07-February-08			jGovi	264.4400	263.8640	264.4350	263.8640	7.00
10/12/2007	GOVI On 02-May-08			jGovi	271.8500	271.2650	271.8520	271.2650	0.00
10/12/2007	GOVI On 07-August-08			jGovi	279.5100	278.9030	279.5060	278.9030	0.00
10/12/2007	GOVI On 06-November-08			jGovi	287.1300	286.5070	287.1270	286.5070	60.00
10/12/2007	ILBI On 07-February-08			Index Future	300.0400	300.0250	300.0420	300.0250	0.00
10/12/2007	J153 On 31-August-10			jSwap	10.4000	10.4300	0.0747	0.0756	0.00
10/12/2007	J157 On 15-September-15			jSwap	9.3300	9.3550	0.0045	0.0059	0.00
10/12/2007	J186 On 21-December-26			jSwap	8.4300	8.4320	0.0901	0.0899	0.00
10/12/2007	J201 On 22-December-14			jSwap	9.4400	9.4710	0.1057	0.1074	0.00
10/12/2007	J203 On 15-September-17			jSwap	9.1200	9.1280	0.1057	0.1057	0.00
10/12/2007	J204 On 21-December-18			jSwap	9.0300	9.0330	0.1111	0.1111	0.00
10/12/2007	J207 On 15-January-20			jSwap	8.9300	8.9350	0.0707	0.0708	0.00
10/12/2007	JBAR On 21-December-05			jBar	11.2200	11.1750	11.2170	11.1750	0.00
10/12/2007	JFRA On 07-February-08			jFra	11.2500	11.1850	0.0273	0.0271	0.00
10/12/2007	JFRA On 05-February-09			jFra	10.4000	10.3940	0.0253	0.0253	0.00
10/12/2007	JFRA On 02-May-08			jFra	11.2300	11.1800	0.0290	0.0288	0.00
10/12/2007	JFRA On 07-May-09			jFra	10.0400	10.0660	0.0244	0.0245	0.00
10/12/2007	JFRA On 07-August-08			jFra	11.0200	11.0130	0.0267	0.0267	0.00
10/12/2007	JFRA On 06-August-09			jFra	9.7500	9.7360	0.0237	0.0237	0.00
10/12/2007	JFRA On 06-November-08			jFra	10.6800	10.7220	0.0259	0.0260	0.00
10/12/2007	JFRA On 05-November-09			jFra	9.4300	9.5380	0.0230	0.0232	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2007	JN02 On 07-February-08			jNote	10.5100	10.5140	0.1864	0.1864	0.00
10/12/2007	JN02 On 02-May-08			jNote	10.2600	10.2880	0.1838	0.1843	0.00
10/12/2007	JN02 On 07-August-08			jNote	9.9700	10.0300	0.1777	0.1787	0.00
10/12/2007	JN05 On 07-February-08			jNote	9.5000	9.5850	0.3711	0.3738	0.00
10/12/2007	JN05 On 02-May-08			jNote	9.3600	9.4410	0.3671	0.3696	0.00
10/12/2007	JN05 On 07-August-08			jNote	9.1900	9.2730	0.3612	0.3637	0.00
10/12/2007	JN10 On 07-February-08			jNote	8.8900	8.8950	0.5748	0.5743	0.00
10/12/2007	JN10 On 02-May-08			jNote	8.7800	8.7900	0.5719	0.5714	0.00
10/12/2007	JN10 On 07-August-08			jNote	8.6600	8.6690	0.5668	0.5664	0.00
10/12/2007	JROD On 31-January-08			jRod	10.6900	10.6060	0.0070	0.0072	0.00
10/12/2007	JROD On 29-February-08			jRod	11.0900	11.0330	0.0078	0.0081	0.00
10/12/2007	JROD On 31-March-08			jRod	10.8000	10.7820	0.0142	0.0146	0.00
10/12/2007	JROD On 30-April-08			jRod	11.0500	11.0290	0.0150	0.0154	0.00
10/12/2007	JROD On 30-May-08			jRod	11.2400	11.2160	0.0158	0.0162	0.00
10/12/2007	JROD On 30-June-08			jRod	10.9800	10.9570	0.0220	0.0224	0.00
10/12/2007	JROD On 31-July-08			jRod	11.1500	11.1310	0.0229	0.0233	0.00
10/12/2007	JROD On 31-December-07			jRod	10.2800	10.2080	0.0061	0.0065	0.00
10/12/2007	OTH1 On 07-February-08			Index Future	257.9700	257.2230	257.9740	257.2230	0.00
10/12/2007	OTH1 On 02-May-08			Index Future	264.7500	263.9760	264.7460	263.9760	0.00
10/12/2007	OTH1 On 07-August-08			Index Future	272.1100	272.6090	272.1050	272.6090	0.00
10/12/2007	OTH1 On 06-November-08			Index Future	280.1100	279.2960	280.1120	279.2960	12.00
10/12/2007	R153 On 07-February-08			Bond Future	9.1300	9.1620	114.5217	114.4513	8404.00
10/12/2007	R153 On 02-May-08			Bond Future	8.8900	8.9150	110.8291	110.7642	0.00
10/12/2007	R153 On 07-August-08			Bond Future	8.6100	8.6380	113.9204	113.8621	0.00
10/12/2007	R157 On 07-February-08			Bond Future	8.2800	8.3190	134.5306	134.2681	9138.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2007	R157 On 02-May-08			Bond Future	8.1400	8.1830	131.1310	130.8730	0.00
10/12/2007	R157 On 07-August-08			Bond Future	8.0100	8.0450	134.7864	134.5342	2500.00
10/12/2007	R186 On 07-February-08			Bond Future	7.9200	7.9590	126.5557	126.0967	0.00
10/12/2007	R186 On 02-May-08			Bond Future	7.8400	7.8760	129.8131	129.3519	0.00
10/12/2007	R186 On 07-August-08			Bond Future	7.7600	7.7950	128.1110	127.6484	0.00
10/12/2007	R196 On 07-February-08			Bond Future	9.9100	10.0510	104.6393	104.4987	0.00
10/12/2007	R196 On 02-May-08			Bond Future	9.5700	9.6250	102.1635	102.1243	0.00
10/12/2007	R196 On 07-August-08			Bond Future	9.1500	9.1120	104.9211	104.9434	0.00
10/12/2007	R201 On 07-February-08			Bond Future	8.3400	8.3820	103.3466	103.1384	0.00
10/12/2007	R201 On 02-May-08			Bond Future	8.2100	8.2490	106.0050	105.8004	0.00
10/12/2007	R201 On 07-August-08			Bond Future	8.0800	8.1170	104.5214	104.3217	0.00
10/12/2007	R203 On 07-February-08			Bond Future	8.1600	8.1940	103.9520	103.7547	0.00
10/12/2007	R203 On 02-May-08			Bond Future	8.0600	8.0850	102.4360	102.2401	0.00
10/12/2007	R203 On 07-August-08			Bond Future	7.9500	7.9750	105.2991	105.1053	0.00
10/12/2007	R204 On 07-February-08			Bond Future	8.1600	8.1890	100.0113	99.7998	3331.00
10/12/2007	R204 On 02-May-08			Bond Future	8.0600	8.0900	102.5788	102.3682	0.00
10/12/2007	R204 On 07-August-08			Bond Future	7.9600	7.9920	101.3855	101.1764	0.00
10/12/2007	R206 On 07-February-08			Bond Future	8.4100	8.4460	96.4069	96.2282	0.00
10/12/2007	R206 On 02-May-08			Bond Future	8.2700	8.3070	98.8843	98.7095	0.00
10/12/2007	R206 On 07-August-08			Bond Future	8.1200	8.1640	97.8670	97.6973	0.00
10/12/2007	R207 On 07-February-08			Bond Future	8.1100	8.1520	94.0395	93.7513	0.00
10/12/2007	R207 On 02-May-08			Bond Future	8.0200	8.0610	96.4550	96.1672	0.00
10/12/2007	R207 On 07-August-08			Bond Future	7.9300	7.9700	95.4945	95.2081	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2007	R209 On 07-February-08			Bond Future	7.6200	7.6450	86.5586	86.2578	6590.00
10/12/2007	R209 On 02-May-08			Bond Future	7.5500	7.5760	85.6226	85.3184	0.00
10/12/2007	R209 On 07-August-08			Bond Future	7.4800	7.5070	88.0251	87.7175	0.00
10/12/2007	TRT1 On 07-February-08			Index Future	261.2100	260.6400	261.2100	260.6400	0.00
10/12/2007	TRT1 On 02-May-08			Index Future	268.0700	267.4830	268.0660	267.4830	0.00
10/12/2007	TRT1 On 07-August-08			Index Future	275.5700	275.8260	275.5720	275.8260	0.00
10/12/2007	TRT1 On 06-November-08			Index Future	283.6300	283.0070	283.6260	283.0070	400.00
11/12/2007	\$ / R On 17-March-08			Currency Future	6.8100	6.7853	6.8104	6.7853	38428.00
11/12/2007	\$ / R On 13-June-08			Currency Future	6.9300	6.9026	6.9290	6.9026	13238.00
11/12/2007	\$ / R On 14-December-07			Currency Future	6.7000	6.6766	6.6999	6.6766	25008.00
11/12/2007	£ / R On 17-March-08			Currency Future	13.8900	13.8361	13.8869	13.8361	0.00
11/12/2007	£ / R On 13-June-08			Currency Future	14.0800	14.0278	14.0792	14.0278	1143.00
11/12/2007	£ / R On 14-December-07			Currency Future	13.7100	13.6566	13.7078	13.6566	37.00
11/12/2007	€ / R On 17-March-08			Currency Future	10.0200	10.0019	10.0199	10.0019	752.00
11/12/2007	€ / R On 13-June-08			Currency Future	10.1900	10.1719	10.1898	10.1719	1231.00
11/12/2007	€ / R On 14-December-07			Currency Future	9.8500	9.8341	9.8527	9.8341	2.00
11/12/2007	ALBI On 07-February-08			Index Future	263.2700	263.2140	263.2650	263.2140	517.00
11/12/2007	ALBI On 02-May-08			Index Future	269.4700	269.5530	269.4720	269.5530	0.00
11/12/2007	ALBI On 07-August-08			Index Future	277.5700	277.6570	277.5730	277.6570	0.00
11/12/2007	ALBI On 06-November-08			Index Future	285.1800	285.2650	285.1790	285.2650	0.00
11/12/2007	CRD1 On 07-February-08			Index Future	112.8800	112.8960	112.8770	112.8960	0.00
11/12/2007	CRD1 On 02-May-08			Index Future	115.8400	115.8600	115.8390	115.8600	0.00
11/12/2007	CRD1 On 07-August-08			Index Future	120.3500	120.3890	120.3520	120.3890	0.00
11/12/2007	CRD1 On 06-November-08			Index Future	122.5600	122.5850	122.5640	122.5850	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
11/12/2007	GOVI On 07-February-08			jGovi	264.4700	264.4350	264.4680	264.4350	7.00
11/12/2007	GOVI On 02-May-08			jGovi	271.8900	271.8520	271.8850	271.8520	0.00
11/12/2007	GOVI On 07-August-08			jGovi	279.5400	279.5060	279.5405	279.5060	0.00
11/12/2007	GOVI On 06-November-08			jGovi	287.1600	287.1270	287.1645	287.1270	60.00
11/12/2007	ILBI On 07-February-08			Index Future	299.9500	300.0420	299.9520	300.0420	0.00
11/12/2007	J153 On 31-August-10			jSwap	10.4000	10.3950	0.0748	0.0747	0.00
11/12/2007	J157 On 15-September-15			jSwap	9.3300	9.3300	0.0046	0.0045	0.00
11/12/2007	J186 On 21-December-26			jSwap	8.4300	8.4330	0.0902	0.0901	0.00
11/12/2007	J201 On 22-December-14			jSwap	9.4400	9.4350	0.1058	0.1057	0.00
11/12/2007	J203 On 15-September-17			jSwap	9.1300	9.1240	0.1058	0.1057	0.00
11/12/2007	J204 On 21-December-18			jSwap	9.0300	9.0300	0.1112	0.1111	0.00
11/12/2007	J207 On 15-January-20			jSwap	8.9300	8.9310	0.0708	0.0707	0.00
11/12/2007	JBAR On 21-December-05			jBar	11.2300	11.2170	11.2250	11.2170	0.00
11/12/2007	JFRA On 07-February-08			jFra	11.2500	11.2530	0.0273	0.0273	0.00
11/12/2007	JFRA On 05-February-09			jFra	10.3900	10.3980	0.0253	0.0253	0.00
11/12/2007	JFRA On 02-May-08			jFra	11.2300	11.2330	0.0290	0.0290	0.00
11/12/2007	JFRA On 07-May-09			jFra	10.0500	10.0390	0.0244	0.0244	0.00
11/12/2007	JFRA On 07-August-08			jFra	11.0200	11.0190	0.0267	0.0267	0.00
11/12/2007	JFRA On 06-August-09			jFra	9.7500	9.7500	0.0237	0.0237	0.00
11/12/2007	JFRA On 06-November-08			jFra	10.6900	10.6780	0.0260	0.0259	0.00
11/12/2007	JFRA On 05-November-09			jFra	9.4400	9.4300	0.0230	0.0230	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
11/12/2007	JN02 On 07-February-08			jNote	10.5200	10.5120	0.1864	0.1864	0.00
11/12/2007	JN02 On 02-May-08			jNote	10.2600	10.2590	0.1839	0.1838	0.00
11/12/2007	JN02 On 07-August-08			jNote	9.9700	9.9660	0.1777	0.1777	0.00
11/12/2007	JN05 On 07-February-08			jNote	9.5100	9.5040	0.3712	0.3711	0.00
11/12/2007	JN05 On 02-May-08			jNote	9.3600	9.3580	0.3672	0.3671	0.00
11/12/2007	JN05 On 07-August-08			jNote	9.1900	9.1880	0.3612	0.3612	0.00
11/12/2007	JN10 On 07-February-08			jNote	8.8900	8.8910	0.5748	0.5748	0.00
11/12/2007	JN10 On 02-May-08			jNote	8.7900	8.7840	0.5720	0.5719	0.00
11/12/2007	JN10 On 07-August-08			jNote	8.6600	8.6600	0.5669	0.5668	0.00
11/12/2007	JROD On 31-January-08			jRod	10.6800	10.6910	0.0069	0.0070	0.00
11/12/2007	JROD On 29-February-08			jRod	11.0800	11.0910	0.0078	0.0078	0.00
11/12/2007	JROD On 31-March-08			jRod	10.8000	10.7990	0.0142	0.0142	0.00
11/12/2007	JROD On 30-April-08			jRod	11.0400	11.0460	0.0150	0.0150	0.00
11/12/2007	JROD On 30-May-08			jRod	11.2400	11.2390	0.0158	0.0158	0.00
11/12/2007	JROD On 30-June-08			jRod	10.9800	10.9770	0.0220	0.0220	0.00
11/12/2007	JROD On 31-July-08			jRod	11.1500	11.1490	0.0229	0.0229	0.00
11/12/2007	JROD On 31-December-07			jRod	10.2700	10.2760	0.0061	0.0061	0.00
11/12/2007	OTH1 On 07-February-08			Index Future	258.1300	257.9740	258.1290	257.9740	0.00
11/12/2007	OTH1 On 02-May-08			Index Future	264.9000	264.7460	264.9030	264.7460	0.00
11/12/2007	OTH1 On 07-August-08			Index Future	272.0200	272.1050	272.0230	272.1050	0.00
11/12/2007	OTH1 On 06-November-08			Index Future	280.2800	280.1120	280.2810	280.1120	12.00
11/12/2007	R153 On 07-February-08			Bond Future	9.1500	9.1320	114.4748	114.5217	8404.00
11/12/2007	R153 On 02-May-08			Bond Future	8.9100	8.8850	110.7858	110.8291	0.00
11/12/2007	R153 On 07-August-08			Bond Future	8.6300	8.6080	113.8815	113.9204	0.00
11/12/2007	R157 On 07-February-08			Bond Future	8.2800	8.2790	134.5306	134.5306	9138.00

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11/12/2007	R157 On 02-May-08			Bond Future	8.1400	8.1430	131.1310	131.1310	0.00
11/12/2007	R157 On 07-August-08			Bond Future	8.0100	8.0050	134.7864	134.7864	2500.00
11/12/2007	R186 On 07-February-08			Bond Future	7.9000	7.9190	126.7862	126.5557	0.00
11/12/2007	R186 On 02-May-08			Bond Future	7.8200	7.8360	130.0446	129.8131	0.00
11/12/2007	R186 On 07-August-08			Bond Future	7.7400	7.7550	128.3432	128.1110	0.00
11/12/2007	R196 On 07-February-08			Bond Future	9.9100	9.9060	104.6403	104.6393	0.00
11/12/2007	R196 On 02-May-08			Bond Future	9.5800	9.5740	102.1597	102.1635	0.00
11/12/2007	R196 On 07-August-08			Bond Future	9.1600	9.1540	104.9174	104.9211	0.00
11/12/2007	R201 On 07-February-08			Bond Future	8.3400	8.3420	103.3466	103.3466	0.00
11/12/2007	R201 On 02-May-08			Bond Future	8.2100	8.2090	106.0050	106.0050	0.00
11/12/2007	R201 On 07-August-08			Bond Future	8.0800	8.0770	104.5214	104.5214	0.00
11/12/2007	R203 On 07-February-08			Bond Future	8.1500	8.1640	104.0179	103.9520	0.00
11/12/2007	R203 On 02-May-08			Bond Future	8.0500	8.0550	102.5015	102.4360	0.00
11/12/2007	R203 On 07-August-08			Bond Future	7.9400	7.9450	105.3639	105.2991	0.00
11/12/2007	R204 On 07-February-08			Bond Future	8.1500	8.1590	100.0819	100.0113	3331.00
11/12/2007	R204 On 02-May-08			Bond Future	8.0500	8.0600	102.6492	102.5788	0.00
11/12/2007	R204 On 07-August-08			Bond Future	7.9500	7.9620	101.4553	101.3855	0.00
11/12/2007	R206 On 07-February-08			Bond Future	8.4100	8.4060	96.4069	96.4069	0.00
11/12/2007	R206 On 02-May-08			Bond Future	8.2700	8.2670	98.8843	98.8843	0.00
11/12/2007	R206 On 07-August-08			Bond Future	8.1200	8.1240	97.8670	97.8670	0.00
11/12/2007	R207 On 07-February-08			Bond Future	8.1100	8.1120	94.0395	94.0395	0.00
11/12/2007	R207 On 02-May-08			Bond Future	8.0200	8.0210	96.4550	96.4550	0.00
11/12/2007	R207 On 07-August-08			Bond Future	7.9300	7.9300	95.4945	95.4945	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
11/12/2007	R209 On 07-February-08			Bond Future	7.6000	7.6150	86.7601	86.5586	6590.00
11/12/2007	R209 On 02-May-08			Bond Future	7.5300	7.5460	85.8265	85.6226	0.00
11/12/2007	R209 On 07-August-08			Bond Future	7.4600	7.4770	88.2313	88.0251	0.00
11/12/2007	TRT1 On 07-February-08			Index Future	261.2500	261.2100	261.2460	261.2100	0.00
11/12/2007	TRT1 On 02-May-08			Index Future	268.1000	268.0660	268.1020	268.0660	0.00
11/12/2007	TRT1 On 07-August-08			Index Future	275.4900	275.5720	275.4890	275.5720	0.00
11/12/2007	TRT1 On 06-November-08			Index Future	283.6700	283.6260	283.6660	283.6260	400.00
12/12/2007	\$ / R On 17-March-08			Currency Future	6.8100	6.8104	6.8065	6.8104	42387.00
12/12/2007	\$ / R On 13-June-08			Currency Future	6.9200	6.9290	6.9244	6.9290	14203.00
12/12/2007	\$ / R On 14-December-07			Currency Future	6.7000	6.6999	6.6953	6.6999	25313.00
12/12/2007	£ / R On 17-March-08			Currency Future	13.8900	13.8869	13.8882	13.8869	1037.00
12/12/2007	£ / R On 13-June-08			Currency Future	14.0800	14.0792	14.0837	14.0792	1150.00
12/12/2007	£ / R On 14-December-07			Currency Future	13.7100	13.7078	13.7069	13.7078	37.00
12/12/2007	€ / R On 17-March-08			Currency Future	10.0000	10.0199	9.9991	10.0199	752.00
12/12/2007	€ / R On 13-June-08			Currency Future	10.1700	10.1898	10.1685	10.1898	1241.00
12/12/2007	€ / R On 14-December-07			Currency Future	9.8300	9.8527	9.8311	9.8527	2.00
12/12/2007	ALBI On 07-February-08			Index Future	262.9900	263.2650	262.9850	263.2650	517.00
12/12/2007	ALBI On 02-May-08			Index Future	269.4700	269.4720	269.4720	269.4720	0.00
12/12/2007	ALBI On 07-August-08			Index Future	277.2600	277.5730	277.2560	277.5730	0.00
12/12/2007	ALBI On 06-November-08			Index Future	284.8500	285.1790	284.8540	285.1790	0.00
12/12/2007	CRD1 On 07-February-08			Index Future	112.7400	112.8770	112.7360	112.8770	0.00
12/12/2007	CRD1 On 02-May-08			Index Future	115.6900	115.8390	115.6930	115.8390	0.00
12/12/2007	CRD1 On 07-August-08			Index Future	120.2200	120.3520	120.2150	120.3520	0.00
12/12/2007	CRD1 On 06-November-08			Index Future	122.4100	122.5640	122.4120	122.5640	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
12/12/2007	GOVI On 07-February-08			jGovi	264.1700	264.4680	264.1720	264.4680	7.00
12/12/2007	GOVI On 02-May-08			jGovi	271.5800	271.8850	271.5780	271.8850	0.00
12/12/2007	GOVI On 07-August-08			jGovi	279.2300	279.5405	279.2260	279.5405	0.00
12/12/2007	GOVI On 06-November-08			jGovi	286.8500	287.1645	286.8460	287.1645	60.00
12/12/2007	ILBI On 07-February-08			Index Future	299.6100	299.9520	299.6110	299.9520	0.00
12/12/2007	J153 On 31-August-10			jSwap	10.4100	10.3980	0.0753	0.0748	0.00
12/12/2007	J157 On 15-September-15			jSwap	9.3500	9.3320	0.0058	0.0046	0.00
12/12/2007	J186 On 21-December-26			jSwap	8.4500	8.4340	0.0911	0.0902	0.00
12/12/2007	J201 On 22-December-14			jSwap	9.4600	9.4370	0.1070	0.1058	0.00
12/12/2007	J203 On 15-September-17			jSwap	9.1500	9.1250	0.1073	0.1058	0.00
12/12/2007	J204 On 21-December-18			jSwap	9.0600	9.0310	0.1130	0.1112	0.00
12/12/2007	J207 On 15-January-20			jSwap	8.9600	8.9320	0.0726	0.0708	0.00
12/12/2007	JBAR On 21-December-05			jBar	11.2300	11.2250	11.2290	11.2250	0.00
12/12/2007	JFRA On 07-February-08			jFra	11.2600	11.2530	0.0273	0.0273	0.00
12/12/2007	JFRA On 05-February-09			jFra	10.4000	10.3940	0.0253	0.0253	0.00
12/12/2007	JFRA On 02-May-08			jFra	11.2400	11.2330	0.0290	0.0290	0.00
12/12/2007	JFRA On 07-May-09			jFra	10.0600	10.0460	0.0245	0.0244	0.00
12/12/2007	JFRA On 07-August-08			jFra	11.0400	11.0180	0.0268	0.0267	0.00
12/12/2007	JFRA On 06-August-09			jFra	9.7800	9.7520	0.0238	0.0237	0.00
12/12/2007	JFRA On 06-November-08			jFra	10.7200	10.6930	0.0260	0.0260	0.00
12/12/2007	JFRA On 05-November-09			jFra	9.4700	9.4380	0.0231	0.0230	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
12/12/2007	JN02 On 07-February-08			jNote	10.5300	10.5150	0.1866	0.1864	0.00
12/12/2007	JN02 On 02-May-08			jNote	10.2800	10.2640	0.1841	0.1839	0.00
12/12/2007	JN02 On 07-August-08			jNote	9.9900	9.9710	0.1781	0.1777	0.00
12/12/2007	JN05 On 07-February-08			jNote	9.5300	9.5060	0.3718	0.3712	0.00
12/12/2007	JN05 On 02-May-08			jNote	9.3800	9.3600	0.3677	0.3672	0.00
12/12/2007	JN05 On 07-August-08			jNote	9.2100	9.1900	0.3618	0.3612	0.00
12/12/2007	JN10 On 07-February-08			jNote	8.9200	8.8920	0.5760	0.5748	0.00
12/12/2007	JN10 On 02-May-08			jNote	8.8100	8.7850	0.5731	0.5720	0.00
12/12/2007	JN10 On 07-August-08			jNote	8.6900	8.6620	0.5681	0.5669	0.00
12/12/2007	JROD On 31-January-08			jRod	10.6800	10.6840	0.0069	0.0069	0.00
12/12/2007	JROD On 29-February-08			jRod	11.0800	11.0830	0.0078	0.0078	0.00
12/12/2007	JROD On 31-March-08			jRod	10.8000	10.7950	0.0142	0.0142	0.00
12/12/2007	JROD On 30-April-08			jRod	11.0500	11.0420	0.0150	0.0150	0.00
12/12/2007	JROD On 30-May-08			jRod	11.2400	11.2360	0.0158	0.0158	0.00
12/12/2007	JROD On 30-June-08			jRod	10.9800	10.9750	0.0221	0.0220	0.00
12/12/2007	JROD On 31-July-08			jRod	11.1500	11.1470	0.0229	0.0229	0.00
12/12/2007	JROD On 31-December-07			jRod	10.2700	10.2720	0.0061	0.0061	0.00
12/12/2007	OTH1 On 07-February-08			Index Future	257.9500	258.1290	257.9490	258.1290	0.00
12/12/2007	OTH1 On 02-May-08			Index Future	264.7200	264.9030	264.7150	264.9030	0.00
12/12/2007	OTH1 On 07-August-08			Index Future	271.7100	272.0230	271.7130	272.0230	0.00
12/12/2007	OTH1 On 06-November-08			Index Future	280.0900	280.2810	280.0890	280.2810	12.00
12/12/2007	R153 On 07-February-08			Bond Future	9.1600	9.1520	114.4513	114.4748	8404.00
12/12/2007	R153 On 02-May-08			Bond Future	8.9200	8.9050	110.7642	110.7858	0.00
12/12/2007	R153 On 07-August-08			Bond Future	8.6400	8.6280	113.8621	113.8815	0.00
12/12/2007	R157 On 07-February-08			Bond Future	8.2900	8.2790	134.4649	134.5306	9138.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2007	R157 On 02-May-08			Bond Future	8.1500	8.1430	131.0664	131.1310	0.00
12/12/2007	R157 On 07-August-08			Bond Future	8.0200	8.0050	134.7233	134.7864	2500.00
12/12/2007	R186 On 07-February-08			Bond Future	7.9100	7.8990	126.6708	126.7862	0.00
12/12/2007	R186 On 02-May-08			Bond Future	7.8300	7.8160	129.9287	130.0446	0.00
12/12/2007	R186 On 07-August-08			Bond Future	7.7500	7.7350	128.2270	128.3432	0.00
12/12/2007	R196 On 07-February-08			Bond Future	9.9400	9.9050	104.6024	104.6403	0.00
12/12/2007	R196 On 02-May-08			Bond Future	9.6200	9.5790	102.1297	102.1597	0.00
12/12/2007	R196 On 07-August-08			Bond Future	9.1600	9.1610	104.9174	104.9174	0.00
12/12/2007	R201 On 07-February-08			Bond Future	8.3500	8.3420	103.2945	103.3466	0.00
12/12/2007	R201 On 02-May-08			Bond Future	8.2200	8.2090	105.9538	106.0050	0.00
12/12/2007	R201 On 07-August-08			Bond Future	8.0900	8.0770	104.4714	104.5214	0.00
12/12/2007	R203 On 07-February-08			Bond Future	8.1600	8.1540	103.9520	104.0179	0.00
12/12/2007	R203 On 02-May-08			Bond Future	8.0600	8.0450	102.4360	102.5015	0.00
12/12/2007	R203 On 07-August-08			Bond Future	7.9500	7.9350	105.2991	105.3639	0.00
12/12/2007	R204 On 07-February-08			Bond Future	8.1600	8.1490	100.0113	100.0819	3331.00
12/12/2007	R204 On 02-May-08			Bond Future	8.0600	8.0500	102.5788	102.6492	0.00
12/12/2007	R204 On 07-August-08			Bond Future	7.9600	7.9520	101.3855	101.4553	0.00
12/12/2007	R206 On 07-February-08			Bond Future	8.4300	8.4060	96.3175	96.4069	0.00
12/12/2007	R206 On 02-May-08			Bond Future	8.2900	8.2670	98.7968	98.8843	0.00
12/12/2007	R206 On 07-August-08			Bond Future	8.1400	8.1240	97.7821	97.8670	0.00
12/12/2007	R207 On 07-February-08			Bond Future	8.1200	8.1120	93.9674	94.0395	0.00
12/12/2007	R207 On 02-May-08			Bond Future	8.0300	8.0210	96.3829	96.4550	0.00
12/12/2007	R207 On 07-August-08			Bond Future	7.9400	7.9300	95.4228	95.4945	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
12/12/2007	R209 On 07-February-08			Bond Future	7.6000	7.5950	86.7601	86.7601	6590.00
12/12/2007	R209 On 02-May-08			Bond Future	7.5300	7.5260	85.8265	85.8265	0.00
12/12/2007	R209 On 07-August-08			Bond Future	7.4600	7.4570	88.2313	88.2313	0.00
12/12/2007	TRT1 On 07-February-08			Index Future	260.9600	261.2460	260.9570	261.2460	0.00
12/12/2007	TRT1 On 02-May-08			Index Future	267.8000	268.1020	267.8020	268.1020	0.00
12/12/2007	TRT1 On 07-August-08			Index Future	275.4900	275.4890	275.4890	275.4890	0.00
12/12/2007	TRT1 On 06-November-08			Index Future	283.3500	283.6660	283.3540	283.6660	400.00
13/12/2007	\$ / R On 17-March-08			Currency Future	6.8600	6.8065	6.8550	6.8065	42771.00
13/12/2007	\$ / R On 13-June-08			Currency Future	6.9700	6.9244	6.9739	6.9244	14253.00
13/12/2007	\$ / R On 15-September-08			Currency Future	7.1000	0.0000	7.1033	0.0000	0.00
13/12/2007	\$ / R On 14-December-07			Currency Future	6.7400	6.6953	6.7433	6.6953	25304.00
13/12/2007	£ / R On 17-March-08			Currency Future	13.9300	13.8882	13.9333	13.8882	1037.00
13/12/2007	£ / R On 13-June-08			Currency Future	14.1300	14.0837	14.1303	14.0837	1150.00
13/12/2007	£ / R On 15-September-08			Currency Future	14.3400	0.0000	14.3421	0.0000	0.00
13/12/2007	£ / R On 14-December-07			Currency Future	13.7500	13.7069	13.7494	13.7069	37.00
13/12/2007	€ / R On 17-March-08			Currency Future	10.0500	9.9991	10.0512	9.9991	1752.00
13/12/2007	€ / R On 13-June-08			Currency Future	10.2200	10.1685	10.2211	10.1685	1241.00
13/12/2007	€ / R On 15-September-08			Currency Future	10.4000	0.0000	10.3987	0.0000	0.00
13/12/2007	€ / R On 14-December-07			Currency Future	9.8800	9.8311	9.8813	9.8311	2.00
13/12/2007	ALBI On 07-February-08			Index Future	262.6400	262.9850	262.6410	262.9850	517.00
13/12/2007	ALBI On 02-May-08			Index Future	269.0800	269.4720	269.0840	269.4720	0.00
13/12/2007	ALBI On 07-August-08			Index Future	277.1700	277.2560	277.1720	277.2560	0.00
13/12/2007	ALBI On 06-November-08			Index Future	284.7700	284.8540	284.7680	284.8540	0.00
13/12/2007	CRD1 On 07-February-08			Index Future	112.6200	112.7360	112.6180	112.7360	0.00
13/12/2007	CRD1 On 02-May-08			Index Future	115.5700	115.6930	115.5710	115.6930	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
13/12/2007	CRD1 On 07-August-08			Index Future	120.1800	120.2150	120.1780	120.2150	0.00
13/12/2007	CRD1 On 06-November-08			Index Future	122.2800	122.4120	122.2840	122.4120	8.00
13/12/2007	GOVI On 07-February-08			jGovi	263.8500	264.1720	263.8515	264.1720	7.00
13/12/2007	GOVI On 02-May-08			jGovi	271.2500	271.5780	271.2470	271.5780	0.00
13/12/2007	GOVI On 07-August-08			jGovi	278.8900	279.2260	278.8865	279.2260	0.00
13/12/2007	GOVI On 06-November-08			jGovi	286.5000	286.8460	286.4985	286.8460	60.00
13/12/2007	ILBI On 07-February-08			Index Future	299.5200	299.6110	299.5210	299.6110	0.00
13/12/2007	J153 On 31-August-10			jSwap	10.4100	10.4140	0.0752	0.0753	0.00
13/12/2007	J157 On 15-September-15			jSwap	9.3600	9.3530	0.0060	0.0058	0.00
13/12/2007	J186 On 21-December-26			jSwap	8.4600	8.4450	0.0921	0.0911	0.00
13/12/2007	J201 On 22-December-14			jSwap	9.4600	9.4590	0.1070	0.1070	0.00
13/12/2007	J203 On 15-September-17			jSwap	9.1500	9.1500	0.1076	0.1073	0.00
13/12/2007	J204 On 21-December-18			jSwap	9.0600	9.0570	0.1135	0.1130	0.00
13/12/2007	J207 On 15-January-20			jSwap	8.9700	8.9580	0.0734	0.0726	0.00
13/12/2007	JBAR On 21-December-05			jBar	11.2300	11.2290	11.2250	11.2290	0.00
13/12/2007	JFRA On 07-February-08			jFra	11.2400	11.2560	0.0273	0.0273	0.00
13/12/2007	JFRA On 05-February-09			jFra	10.3900	10.3980	0.0252	0.0253	0.00
13/12/2007	JFRA On 02-May-08			jFra	11.2300	11.2350	0.0290	0.0290	0.00
13/12/2007	JFRA On 07-May-09			jFra	10.0700	10.0590	0.0245	0.0245	0.00
13/12/2007	JFRA On 07-August-08			jFra	11.0200	11.0350	0.0267	0.0268	0.00
13/12/2007	JFRA On 06-August-09			jFra	9.7700	9.7800	0.0238	0.0238	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
13/12/2007	JFRA On 06-November-08			jFra	10.7300	10.7200	0.0261	0.0260	0.00
13/12/2007	JFRA On 05-November-09			jFra	9.4600	9.4680	0.0231	0.0231	0.00
13/12/2007	JN02 On 07-February-08			jNote	10.5200	10.5300	0.1866	0.1866	0.00
13/12/2007	JN02 On 02-May-08			jNote	10.2800	10.2800	0.1841	0.1841	0.00
13/12/2007	JN02 On 07-August-08			jNote	9.9900	9.9930	0.1781	0.1781	0.00
13/12/2007	JN05 On 07-February-08			jNote	9.5300	9.5260	0.3720	0.3718	0.00
13/12/2007	JN05 On 02-May-08			jNote	9.3900	9.3790	0.3681	0.3677	0.00
13/12/2007	JN05 On 07-August-08			jNote	9.2200	9.2100	0.3622	0.3618	0.00
13/12/2007	JN10 On 07-February-08			jNote	8.9200	8.9190	0.5763	0.5760	0.00
13/12/2007	JN10 On 02-May-08			jNote	8.8200	8.8120	0.5735	0.5731	0.00
13/12/2007	JN10 On 07-August-08			jNote	8.7000	8.6900	0.5686	0.5681	0.00
13/12/2007	JROD On 31-January-08			jRod	10.6700	10.6810	0.0069	0.0069	0.00
13/12/2007	JROD On 29-February-08			jRod	11.0700	11.0840	0.0077	0.0078	0.00
13/12/2007	JROD On 31-March-08			jRod	10.7900	10.7980	0.0142	0.0142	0.00
13/12/2007	JROD On 30-April-08			jRod	11.0400	11.0470	0.0150	0.0150	0.00
13/12/2007	JROD On 30-May-08			jRod	11.2400	11.2410	0.0158	0.0158	0.00
13/12/2007	JROD On 30-June-08			jRod	10.9800	10.9780	0.0220	0.0221	0.00
13/12/2007	JROD On 31-July-08			jRod	11.1500	11.1490	0.0229	0.0229	0.00
13/12/2007	JROD On 31-December-07			jRod	10.2700	10.2700	0.0061	0.0061	0.00
13/12/2007	OTH1 On 07-February-08			Index Future	257.4600	257.9490	257.4590	257.9490	0.00
13/12/2007	OTH1 On 02-May-08			Index Future	264.2100	264.7150	264.2110	264.7150	0.00
13/12/2007	OTH1 On 07-August-08			Index Future	271.6300	271.7130	271.6300	271.7130	0.00
13/12/2007	OTH1 On 06-November-08			Index Future	279.5600	280.0890	279.5580	280.0890	12.00
13/12/2007	R153 On 07-February-08			Bond Future	9.2000	9.1620	114.3575	114.4513	8404.00
13/12/2007	R153 On 02-May-08			Bond Future	8.9600	8.9150	110.6777	110.7642	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
13/12/2007	R153 On 07-August-08			Bond Future	8.6800	8.6380	113.7845	113.8621	0.00
13/12/2007	R157 On 07-February-08			Bond Future	8.3200	8.2890	134.2681	134.4649	9138.00
13/12/2007	R157 On 02-May-08			Bond Future	8.1800	8.1530	130.8730	131.0664	0.00
13/12/2007	R157 On 07-August-08			Bond Future	8.0500	8.0150	134.5342	134.7233	2500.00
13/12/2007	R186 On 07-February-08			Bond Future	7.9300	7.9090	126.4407	126.6708	0.00
13/12/2007	R186 On 02-May-08			Bond Future	7.8500	7.8260	129.6975	129.9287	0.00
13/12/2007	R186 On 07-August-08			Bond Future	7.7700	7.7450	127.9951	128.2270	0.00
13/12/2007	R196 On 07-February-08			Bond Future	9.9900	9.9440	104.5598	104.6024	0.00
13/12/2007	R196 On 02-May-08			Bond Future	9.6700	9.6180	102.0881	102.1297	0.00
13/12/2007	R196 On 07-August-08			Bond Future	9.1600	9.1610	104.9174	104.9174	0.00
13/12/2007	R201 On 07-February-08			Bond Future	8.3700	8.3520	103.1904	103.2945	0.00
13/12/2007	R201 On 02-May-08			Bond Future	8.2400	8.2190	105.8515	105.9538	0.00
13/12/2007	R201 On 07-August-08			Bond Future	8.1100	8.0870	104.3716	104.4714	0.00
13/12/2007	R203 On 07-February-08			Bond Future	8.1800	8.1640	103.8204	103.9520	0.00
13/12/2007	R203 On 02-May-08			Bond Future	8.0800	8.0550	102.3053	102.4360	0.00
13/12/2007	R203 On 07-August-08			Bond Future	7.9700	7.9450	105.1698	105.2991	0.00
13/12/2007	R204 On 07-February-08			Bond Future	8.1700	8.1590	99.9407	100.0113	3331.00
13/12/2007	R204 On 02-May-08			Bond Future	8.0700	8.0600	102.5086	102.5788	0.00
13/12/2007	R204 On 07-August-08			Bond Future	7.9700	7.9620	101.3157	101.3855	0.00
13/12/2007	R206 On 07-February-08			Bond Future	8.4600	8.4260	96.1835	96.3175	0.00
13/12/2007	R206 On 02-May-08			Bond Future	8.3200	8.2870	98.6658	98.7968	0.00
13/12/2007	R206 On 07-August-08			Bond Future	8.1700	8.1440	97.6550	97.7821	0.00
13/12/2007	R207 On 07-February-08			Bond Future	8.1400	8.1220	93.8232	93.9674	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
13/12/2007	R207 On 02-May-08			Bond Future	8.0500	8.0310	96.2390	96.3829	0.00
13/12/2007	R207 On 07-August-08			Bond Future	7.9600	7.9400	95.2796	95.4228	0.00
13/12/2007	R209 On 07-February-08			Bond Future	7.6300	7.5950	86.4581	86.7601	6590.00
13/12/2007	R209 On 02-May-08			Bond Future	7.5600	7.5260	85.5210	85.8265	0.00
13/12/2007	R209 On 07-August-08			Bond Future	7.4900	7.4570	87.9224	88.2313	0.00
13/12/2007	TRT1 On 07-February-08			Index Future	260.6400	260.9570	260.6350	260.9570	0.00
13/12/2007	TRT1 On 02-May-08			Index Future	267.4700	267.8020	267.4700	267.8020	0.00
13/12/2007	TRT1 On 07-August-08			Index Future	120.1800	275.4890	120.1780	275.4890	0.00
13/12/2007	TRT1 On 06-November-08			Index Future	283.0100	283.3540	283.0060	283.3540	400.00
14/12/2007	\$ / R On 17-March-08			Currency Future	6.9500	6.8550	6.9534	6.8550	44804.00
14/12/2007	\$ / R On 13-June-08			Currency Future	7.0700	6.9739	7.0743	6.9739	14253.00
14/12/2007	\$ / R On 15-September-08			Currency Future	7.2100	7.1033	7.2057	7.1033	0.00
14/12/2007	\$ / R On 14-December-07			Currency Future	6.8200	6.7433	6.8192	6.7433	0.00
14/12/2007	£ / R On 17-March-08			Currency Future	14.0300	13.9333	14.0257	13.9333	1037.00
14/12/2007	£ / R On 13-June-08			Currency Future	14.2300	14.1303	14.2268	14.1303	1150.00
14/12/2007	£ / R On 15-September-08			Currency Future	14.4400	14.3421	14.4428	14.3421	0.00
14/12/2007	£ / R On 14-December-07			Currency Future	13.8400	13.7494	13.8385	13.7494	0.00
14/12/2007	€ / R On 17-March-08			Currency Future	10.0700	10.0512	10.0717	10.0512	1752.00
14/12/2007	€ / R On 13-June-08			Currency Future	10.2400	10.2211	10.2443	10.2211	1241.00
14/12/2007	€ / R On 15-September-08			Currency Future	10.4200	10.3987	10.4222	10.3987	0.00
14/12/2007	€ / R On 14-December-07			Currency Future	9.9100	9.8813	9.9144	9.8813	0.00
14/12/2007	ALBI On 07-February-08			Index Future	262.1000	262.6410	262.0980	262.6410	517.00
14/12/2007	ALBI On 02-May-08			Index Future	269.0000	269.0840	269.0020	269.0840	0.00
14/12/2007	ALBI On 07-August-08			Index Future	277.0900	277.1720	277.0880	277.1720	0.00
14/12/2007	ALBI On 06-November-08			Index Future	284.6800	284.7680	284.6820	284.7680	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
14/12/2007	CRD1 On 07-February-08			Index Future	112.4400	112.6180	112.4420	112.6180	0.00
14/12/2007	CRD1 On 02-May-08			Index Future	115.3900	115.5710	115.3910	115.5710	0.00
14/12/2007	CRD1 On 07-August-08			Index Future	120.1400	120.1780	120.1420	120.1780	0.00
14/12/2007	CRD1 On 06-November-08			Index Future	122.0900	122.2840	122.0940	122.2840	8.00
14/12/2007	GOVI On 07-February-08			jGovi	263.3300	263.8515	263.3265	263.8515	7.00
14/12/2007	GOVI On 02-May-08			jGovi	270.7100	271.2470	270.7065	271.2470	0.00
14/12/2007	GOVI On 07-August-08			jGovi	278.3300	278.8865	278.3310	278.8865	0.00
14/12/2007	GOVI On 06-November-08			jGovi	285.9300	286.4985	285.9300	286.4985	60.00
14/12/2007	ILBI On 07-February-08			Index Future	299.4300	299.5210	299.4320	299.5210	0.00
14/12/2007	J153 On 31-August-10			jSwap	10.4200	10.4120	0.0753	0.0752	0.00
14/12/2007	J157 On 15-September-15			jSwap	9.3600	9.3570	0.0061	0.0060	0.00
14/12/2007	J186 On 21-December-26			jSwap	8.4600	8.4550	0.0922	0.0921	0.00
14/12/2007	J201 On 22-December-14			jSwap	9.4600	9.4580	0.1071	0.1070	0.00
14/12/2007	J203 On 15-September-17			jSwap	9.1600	9.1530	0.1077	0.1076	0.00
14/12/2007	J204 On 21-December-18			jSwap	9.0700	9.0640	0.1136	0.1135	0.00
14/12/2007	J207 On 15-January-20			jSwap	8.9700	8.9680	0.0735	0.0734	0.00
14/12/2007	JBAR On 21-December-05			jBar	11.2300	11.2250	11.2290	11.2250	0.00
14/12/2007	JFRA On 07-February-08			jFra	11.2400	11.2380	0.0273	0.0273	0.00
14/12/2007	JFRA On 05-February-09			jFra	10.4000	10.3900	0.0253	0.0252	0.00
14/12/2007	JFRA On 02-May-08			jFra	11.2300	11.2310	0.0290	0.0290	0.00
14/12/2007	JFRA On 07-May-09			jFra	10.0700	10.0670	0.0245	0.0245	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
14/12/2007	JFRA On 07-August-08			jFra	11.0200	11.0150	0.0267	0.0267	0.00
14/12/2007	JFRA On 06-August-09			jFra	9.7600	9.7650	0.0238	0.0238	0.00
14/12/2007	JFRA On 06-November-08			jFra	10.7300	10.7310	0.0261	0.0261	0.00
14/12/2007	JFRA On 05-November-09			jFra	9.4700	9.4620	0.0231	0.0231	0.00
14/12/2007	JN02 On 07-February-08			jNote	10.5300	10.5240	0.1866	0.1866	0.00
14/12/2007	JN02 On 02-May-08			jNote	10.2800	10.2770	0.1841	0.1841	0.00
14/12/2007	JN02 On 07-August-08			jNote	10.0000	9.9920	0.1781	0.1781	0.00
14/12/2007	JN05 On 07-February-08			jNote	9.5400	9.5320	0.3721	0.3720	0.00
14/12/2007	JN05 On 02-May-08			jNote	9.3900	9.3890	0.3682	0.3681	0.00
14/12/2007	JN05 On 07-August-08			jNote	9.2200	9.2200	0.3623	0.3622	0.00
14/12/2007	JN10 On 07-February-08			jNote	8.9300	8.9240	0.5763	0.5763	0.00
14/12/2007	JN10 On 02-May-08			jNote	8.8200	8.8190	0.5735	0.5735	0.00
14/12/2007	JN10 On 07-August-08			jNote	8.7000	8.6990	0.5686	0.5686	0.00
14/12/2007	JROD On 31-January-08			jRod	10.6600	10.6720	0.0077	0.0069	0.00
14/12/2007	JROD On 29-February-08			jRod	11.0600	11.0720	0.0085	0.0077	0.00
14/12/2007	JROD On 31-March-08			jRod	10.7900	10.7920	0.0150	0.0142	0.00
14/12/2007	JROD On 30-April-08			jRod	11.0400	11.0420	0.0158	0.0150	0.00
14/12/2007	JROD On 30-May-08			jRod	11.2300	11.2370	0.0166	0.0158	0.00
14/12/2007	JROD On 30-June-08			jRod	10.9700	10.9750	0.0228	0.0220	0.00
14/12/2007	JROD On 31-July-08			jRod	11.1400	11.1460	0.0237	0.0229	0.00
14/12/2007	JROD On 31-December-07			jRod	10.2600	10.2660	0.0069	0.0061	0.00
14/12/2007	OTH1 On 07-February-08			Index Future	256.8100	257.4590	256.8050	257.4590	0.00
14/12/2007	OTH1 On 02-May-08			Index Future	263.5400	264.2110	263.5390	264.2110	0.00
14/12/2007	OTH1 On 07-August-08			Index Future	271.5500	271.6300	271.5480	271.6300	0.00
14/12/2007	OTH1 On 06-November-08			Index Future	278.8500	279.5580	278.8480	279.5580	12.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2007	R153 On 07-February-08			Bond Future	9.2400	9.2020	114.2638	114.3575	8311.00
14/12/2007	R153 On 02-May-08			Bond Future	9.0000	8.9550	110.5913	110.6777	0.00
14/12/2007	R153 On 07-August-08			Bond Future	8.7200	8.6780	113.7069	113.7845	0.00
14/12/2007	R157 On 07-February-08			Bond Future	8.3600	8.3190	134.0062	134.2681	9138.00
14/12/2007	R157 On 02-May-08			Bond Future	8.2200	8.1830	130.6156	130.8730	0.00
14/12/2007	R157 On 07-August-08			Bond Future	8.0900	8.0450	134.2826	134.5342	2500.00
14/12/2007	R186 On 07-February-08			Bond Future	7.9700	7.9290	125.9823	126.4407	0.00
14/12/2007	R186 On 02-May-08			Bond Future	7.8900	7.8460	129.2370	129.6975	0.00
14/12/2007	R186 On 07-August-08			Bond Future	7.8100	7.7650	127.5332	127.9951	0.00
14/12/2007	R196 On 07-February-08			Bond Future	9.9900	9.9880	104.5598	104.5598	0.00
14/12/2007	R196 On 02-May-08			Bond Future	9.6800	9.6720	102.0858	102.0881	0.00
14/12/2007	R196 On 07-August-08			Bond Future	0.1500	9.1610	109.9152	104.9174	0.00
14/12/2007	R201 On 07-February-08			Bond Future	8.4100	8.3720	102.9826	103.1904	0.00
14/12/2007	R201 On 02-May-08			Bond Future	8.2800	8.2390	105.6474	105.8515	0.00
14/12/2007	R201 On 07-August-08			Bond Future	8.1500	8.1070	104.1722	104.3716	0.00
14/12/2007	R203 On 07-February-08			Bond Future	8.2200	8.1840	103.5578	103.8204	0.00
14/12/2007	R203 On 02-May-08			Bond Future	8.1200	8.0750	102.0446	102.3053	0.00
14/12/2007	R203 On 07-August-08			Bond Future	8.0100	7.9650	104.9119	105.1698	0.00
14/12/2007	R204 On 07-February-08			Bond Future	8.2100	8.1690	99.6591	99.9407	3331.00
14/12/2007	R204 On 02-May-08			Bond Future	8.1100	8.0700	102.2282	102.5086	0.00
14/12/2007	R204 On 07-August-08			Bond Future	8.0100	7.9720	101.0373	101.3157	0.00
14/12/2007	R206 On 07-February-08			Bond Future	8.5300	8.4560	95.8719	96.1835	0.00
14/12/2007	R206 On 02-May-08			Bond Future	8.3900	8.3170	98.3611	98.6658	0.00
14/12/2007	R206 On 07-August-08			Bond Future	8.1700	8.1740	97.6550	97.6550	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
14/12/2007	R207 On 07-February-08			Bond Future	8.1800	8.1420	93.5358	93.8232	0.00
14/12/2007	R207 On 02-May-08			Bond Future	8.0900	8.0510	95.9522	96.2390	0.00
14/12/2007	R207 On 07-August-08			Bond Future	8.0000	7.9600	94.9940	95.2796	0.00
14/12/2007	R209 On 07-February-08			Bond Future	7.6600	7.6250	86.1579	86.4581	6590.00
14/12/2007	R209 On 02-May-08			Bond Future	7.5900	7.5560	85.2173	85.5210	0.00
14/12/2007	R209 On 07-August-08			Bond Future	7.5200	7.4870	87.6153	87.9224	0.00
14/12/2007	TRT1 On 07-February-08			Index Future	260.1100	260.6350	260.1130	260.6350	0.00
14/12/2007	TRT1 On 02-May-08			Index Future	266.9300	267.4700	266.9340	267.4700	0.00
14/12/2007	TRT1 On 07-August-08			Index Future	275.0100	120.1780	275.0080	120.1780	0.00
14/12/2007	TRT1 On 06-November-08			Index Future	282.4400	283.0060	282.4400	283.0060	400.00