



Derivatives Weekly Statistics Report

From 2007/12/17 To 2007/12/21

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2007	\$ / R On 17-March-08			Currency Future	7.0100	6.9534	7.0131	6.9534	45175.00
18/12/2007	\$ / R On 13-June-08			Currency Future	7.1400	7.0743	7.1365	7.0743	14253.00
18/12/2007	\$ / R On 15-September-08			Currency Future	7.2700	7.2057	7.2691	7.2057	100.00
18/12/2007	£ / R On 17-March-08			Currency Future	14.1200	14.0257	14.1215	14.0257	1037.00
18/12/2007	£ / R On 13-June-08			Currency Future	14.3300	14.2268	14.3272	14.2268	1155.00
18/12/2007	£ / R On 15-September-08			Currency Future	14.5400	14.4428	14.5441	14.4428	0.00
18/12/2007	€ / R On 17-March-08			Currency Future	10.1200	10.0717	10.1225	10.0717	1752.00
18/12/2007	€ / R On 13-June-08			Currency Future	10.3000	10.2443	10.2986	10.2443	1248.00
18/12/2007	€ / R On 15-September-08			Currency Future	10.4800	10.4222	10.4798	10.4222	0.00
18/12/2007	ALBI On 07-February-08			Index Future	261.3700	262.0980	261.3740	262.0980	517.00
18/12/2007	ALBI On 02-May-08			Index Future	268.9100	269.0020	268.9050	269.0020	0.00
18/12/2007	ALBI On 07-August-08			Index Future	276.9900	277.0880	276.9870	277.0880	0.00
18/12/2007	ALBI On 06-November-08			Index Future	284.5800	284.6820	284.5790	284.6820	0.00
18/12/2007	CRD1 On 07-February-08			Index Future	112.2300	112.4420	112.2250	112.4420	0.00
18/12/2007	CRD1 On 02-May-08			Index Future	115.1700	115.3910	115.1670	115.3910	0.00
18/12/2007	CRD1 On 07-August-08			Index Future	120.1000	120.1420	120.0980	120.1420	0.00
18/12/2007	CRD1 On 06-November-08			Index Future	121.8600	122.0940	121.8590	122.0940	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
18/12/2007	GOVI On 07-February-08			jGovi	262.6500	263.3265	262.6465	263.3265	7.00
18/12/2007	GOVI On 02-May-08			jGovi	270.0100	270.7065	270.0055	270.7065	0.00
18/12/2007	GOVI On 07-August-08			jGovi	277.6100	278.3310	277.6115	278.3310	0.00
18/12/2007	GOVI On 06-November-08			jGovi	285.1900	285.9300	285.1930	285.9300	60.00
18/12/2007	ILBI On 07-February-08			Index Future	299.3300	299.4320	299.3270	299.4320	0.00
18/12/2007	J153 On 31-August-10			jSwap	10.5300	10.4150	0.0783	0.0753	0.00
18/12/2007	J157 On 15-September-15			jSwap	9.4800	9.3590	0.0127	0.0061	0.00
18/12/2007	J186 On 21-December-26			jSwap	8.5600	8.4560	0.1019	0.0922	0.00
18/12/2007	J201 On 22-December-14			jSwap	9.5800	9.4590	0.1133	0.1071	0.00
18/12/2007	J203 On 15-September-17			jSwap	9.2700	9.1550	0.1147	0.1077	0.00
18/12/2007	J204 On 21-December-18			jSwap	9.1800	9.0650	0.1211	0.1136	0.00
18/12/2007	J207 On 15-January-20			jSwap	9.0800	8.9690	0.0815	0.0735	0.00
18/12/2007	JBAR On 21-December-05			jBar	11.2300	11.2290	11.2250	11.2290	0.00
18/12/2007	JFRA On 07-February-08			jFra	11.2600	11.2360	0.0273	0.0273	0.00
18/12/2007	JFRA On 05-February-09			jFra	10.5200	10.4010	0.0256	0.0253	0.00
18/12/2007	JFRA On 02-May-08			jFra	11.3000	11.2320	0.0292	0.0290	0.00
18/12/2007	JFRA On 07-May-09			jFra	10.1800	10.0710	0.0248	0.0245	0.00
18/12/2007	JFRA On 07-August-08			jFra	11.1300	11.0190	0.0270	0.0267	0.00
18/12/2007	JFRA On 06-August-09			jFra	9.9000	9.7630	0.0241	0.0238	0.00
18/12/2007	JFRA On 06-November-08			jFra	10.8800	10.7300	0.0264	0.0261	0.00
18/12/2007	JFRA On 05-November-09			jFra	9.6400	9.4650	0.0235	0.0231	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2007	JN02 On 07-February-08			jNote	10.6400	10.5260	0.1884	0.1866	0.00
18/12/2007	JN02 On 02-May-08			jNote	10.4200	10.2800	0.1863	0.1841	0.00
18/12/2007	JN02 On 07-August-08			jNote	10.1500	9.9950	0.1806	0.1781	0.00
18/12/2007	JN05 On 07-February-08			jNote	9.6800	9.5350	0.3765	0.3721	0.00
18/12/2007	JN05 On 02-May-08			jNote	9.5400	9.3910	0.3727	0.3682	0.00
18/12/2007	JN05 On 07-August-08			jNote	9.3700	9.2240	0.3667	0.3623	0.00
18/12/2007	JN10 On 07-February-08			jNote	9.0500	8.9260	0.5809	0.5763	0.00
18/12/2007	JN10 On 02-May-08			jNote	8.9400	8.8210	0.5782	0.5735	0.00
18/12/2007	JN10 On 07-August-08			jNote	8.8200	8.7010	0.5733	0.5686	0.00
18/12/2007	JROD On 31-January-08			jRod	10.6400	10.6640	0.0068	0.0077	0.00
18/12/2007	JROD On 29-February-08			jRod	11.0300	11.0620	0.0077	0.0085	0.00
18/12/2007	JROD On 31-March-08			jRod	10.7700	10.7870	0.0141	0.0150	0.00
18/12/2007	JROD On 30-April-08			jRod	11.0200	11.0360	0.0149	0.0158	0.00
18/12/2007	JROD On 30-May-08			jRod	11.2200	11.2300	0.0158	0.0166	0.00
18/12/2007	JROD On 30-June-08			jRod	10.9600	10.9690	0.0220	0.0228	0.00
18/12/2007	JROD On 31-July-08			jRod	11.1300	11.1390	0.0229	0.0237	0.00
18/12/2007	JROD On 31-December-07			jRod	10.2500	10.2620	0.0061	0.0069	0.00
18/12/2007	OTH1 On 07-February-08			Index Future	255.8100	256.8050	255.8140	256.8050	0.00
18/12/2007	OTH1 On 02-May-08			Index Future	262.5200	263.5390	262.5190	263.5390	0.00
18/12/2007	OTH1 On 07-August-08			Index Future	271.4500	271.5480	271.4490	271.5480	0.00
18/12/2007	OTH1 On 06-November-08			Index Future	277.7700	278.8480	277.7730	278.8480	12.00
18/12/2007	R153 On 07-February-08			Bond Future	9.3100	9.2420	114.1001	114.2638	8197.00
18/12/2007	R153 On 02-May-08			Bond Future	9.0700	8.9950	110.4404	110.5913	0.00
18/12/2007	R153 On 07-August-08			Bond Future	8.7900	8.7180	113.5714	113.7069	0.00
18/12/2007	R157 On 07-February-08			Bond Future	8.4200	8.3590	133.6148	134.0062	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
18/12/2007	R157 On 02-May-08			Bond Future	8.2800	8.2230	130.2308	130.6156	0.00
18/12/2007	R157 On 07-August-08			Bond Future	8.1500	8.0850	133.9065	134.2826	2500.00
18/12/2007	R186 On 07-February-08			Bond Future	8.0300	7.9690	125.2994	125.9823	0.00
18/12/2007	R186 On 02-May-08			Bond Future	7.9500	7.8860	128.5510	129.2370	0.00
18/12/2007	R186 On 07-August-08			Bond Future	7.8700	7.8050	126.8450	127.5332	0.00
18/12/2007	R196 On 07-February-08			Bond Future	10.1200	9.9880	104.4280	104.5598	0.00
18/12/2007	R196 On 02-May-08			Bond Future	9.8300	9.6750	101.9690	102.0858	0.00
18/12/2007	R196 On 07-August-08			Bond Future	9.4400	0.1460	104.7710	109.9152	0.00
18/12/2007	R201 On 07-February-08			Bond Future	8.4700	8.4120	102.6719	102.9826	0.00
18/12/2007	R201 On 02-May-08			Bond Future	8.3400	8.2790	105.3422	105.6474	0.00
18/12/2007	R201 On 07-August-08			Bond Future	8.2100	8.1470	103.8740	104.1722	0.00
18/12/2007	R203 On 07-February-08			Bond Future	8.2800	8.2240	103.1656	103.5578	0.00
18/12/2007	R203 On 02-May-08			Bond Future	8.1800	8.1150	101.6552	102.0446	0.00
18/12/2007	R203 On 07-August-08			Bond Future	8.0700	8.0050	104.5265	104.9119	0.00
18/12/2007	R204 On 07-February-08			Bond Future	8.2800	8.2090	99.1688	99.6591	3331.00
18/12/2007	R204 On 02-May-08			Bond Future	8.1800	8.1100	101.7400	102.2282	0.00
18/12/2007	R204 On 07-August-08			Bond Future	8.0800	8.0120	100.5525	101.0373	0.00
18/12/2007	R206 On 07-February-08			Bond Future	8.5900	8.5260	95.6057	95.8719	0.00
18/12/2007	R206 On 02-May-08			Bond Future	8.4500	8.3870	98.1008	98.3611	0.00
18/12/2007	R206 On 07-August-08			Bond Future	8.3000	8.1740	97.1063	97.6550	0.00
18/12/2007	R207 On 07-February-08			Bond Future	8.2400	8.1820	93.1070	93.5358	0.00
18/12/2007	R207 On 02-May-08			Bond Future	8.1500	8.0910	95.5241	95.9522	0.00
18/12/2007	R207 On 07-August-08			Bond Future	8.0600	8.0000	94.5677	94.9940	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2007	R209 On 07-February-08			Bond Future	7.7200	7.6550	85.5626	86.1579	6590.00
18/12/2007	R209 On 02-May-08			Bond Future	7.6500	7.5860	84.6151	85.2173	0.00
18/12/2007	R209 On 07-August-08			Bond Future	7.5800	7.5170	87.0064	87.6153	0.00
18/12/2007	TRT1 On 07-February-08			Index Future	259.4300	260.1130	259.4330	260.1130	0.00
18/12/2007	TRT1 On 02-May-08			Index Future	266.2300	266.9340	266.2340	266.9340	0.00
18/12/2007	TRT1 On 07-August-08			Index Future	274.9100	275.0080	274.9080	275.0080	0.00
18/12/2007	TRT1 On 06-November-08			Index Future	281.7000	282.4400	281.7040	282.4400	400.00
19/12/2007	\$ / R On 17-March-08			Currency Future	7.0200	7.0131	7.0219	7.0131	47346.00
19/12/2007	\$ / R On 13-June-08			Currency Future	7.1500	7.1365	7.1459	7.1365	14253.00
19/12/2007	\$ / R On 15-September-08			Currency Future	7.2800	7.2691	7.2810	7.2691	1100.00
19/12/2007	£ / R On 17-March-08			Currency Future	14.0500	14.1215	14.0462	14.1215	2037.00
19/12/2007	£ / R On 13-June-08			Currency Future	14.2500	14.3272	14.2537	14.3272	1155.00
19/12/2007	£ / R On 15-September-08			Currency Future	14.4700	14.5441	14.4746	14.5441	0.00
19/12/2007	€ / R On 17-March-08			Currency Future	10.1200	10.1225	10.1177	10.1225	1752.00
19/12/2007	€ / R On 13-June-08			Currency Future	10.2900	10.2986	10.2947	10.2986	1248.00
19/12/2007	€ / R On 15-September-08			Currency Future	10.4800	10.4798	10.4769	10.4798	0.00
19/12/2007	ALBI On 07-February-08			Index Future	260.6300	261.3740	260.6270	261.3740	517.00
19/12/2007	ALBI On 02-May-08			Index Future	268.6700	268.9050	268.6730	268.9050	0.00
19/12/2007	ALBI On 07-August-08			Index Future	276.7500	276.9870	276.7470	276.9870	0.00
19/12/2007	ALBI On 06-November-08			Index Future	284.3300	284.5790	284.3330	284.5790	0.00
19/12/2007	CRD1 On 07-February-08			Index Future	111.9500	112.2250	111.9480	112.2250	0.00
19/12/2007	CRD1 On 02-May-08			Index Future	114.8800	115.1670	114.8810	115.1670	0.00
19/12/2007	CRD1 On 07-August-08			Index Future	119.9900	120.0980	119.9940	120.0980	0.00
19/12/2007	CRD1 On 06-November-08			Index Future	121.5600	121.8590	121.5590	121.8590	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
19/12/2007	GOVI On 07-February-08			jGovi	261.9400	262.6465	261.9430	262.6465	7.00
19/12/2007	GOVI On 02-May-08			jGovi	269.2800	270.0055	269.2785	270.0055	0.00
19/12/2007	GOVI On 07-August-08			jGovi	276.8700	277.6115	276.8655	277.6115	0.00
19/12/2007	GOVI On 06-November-08			jGovi	284.4300	285.1930	284.4315	285.1930	60.00
19/12/2007	ILBI On 07-February-08			Index Future	299.0700	299.3270	299.0680	299.3270	0.00
19/12/2007	J153 On 31-August-10			jSwap	10.5900	10.5280	0.0798	0.0783	0.00
19/12/2007	J157 On 15-September-15			jSwap	9.5100	9.4770	0.0146	0.0127	0.00
19/12/2007	J186 On 21-December-26			jSwap	8.6100	8.5630	0.1058	0.1019	0.00
19/12/2007	J201 On 22-December-14			jSwap	9.6100	9.5780	0.1149	0.1133	0.00
19/12/2007	J203 On 15-September-17			jSwap	9.3100	9.2700	0.1169	0.1147	0.00
19/12/2007	J204 On 21-December-18			jSwap	9.2100	9.1750	0.1233	0.1211	0.00
19/12/2007	J207 On 15-January-20			jSwap	9.1100	9.0790	0.0840	0.0815	0.00
19/12/2007	JBAR On 21-December-05			jBar	11.2300	11.2250	11.2250	11.2250	0.00
19/12/2007	JFRA On 07-February-08			jFra	11.2600	11.2610	0.0273	0.0273	0.00
19/12/2007	JFRA On 05-February-09			jFra	10.6100	10.5220	0.0258	0.0256	0.00
19/12/2007	JFRA On 02-May-08			jFra	11.3000	11.3020	0.0292	0.0292	0.00
19/12/2007	JFRA On 07-May-09			jFra	10.2600	10.1820	0.0249	0.0248	0.00
19/12/2007	JFRA On 07-August-08			jFra	11.1600	11.1260	0.0271	0.0270	0.00
19/12/2007	JFRA On 06-August-09			jFra	9.9400	9.8970	0.0242	0.0241	0.00
19/12/2007	JFRA On 06-November-08			jFra	10.9200	10.8840	0.0265	0.0264	0.00
19/12/2007	JFRA On 05-November-09			jFra	9.7600	9.6440	0.0237	0.0235	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2007	JN02 On 07-February-08			jNote	10.6800	10.6370	0.1891	0.1884	0.00
19/12/2007	JN02 On 02-May-08			jNote	10.4800	10.4150	0.1875	0.1863	0.00
19/12/2007	JN02 On 07-August-08			jNote	10.2400	10.1490	0.1820	0.1806	0.00
19/12/2007	JN05 On 07-February-08			jNote	9.7200	9.6790	0.3776	0.3765	0.00
19/12/2007	JN05 On 02-May-08			jNote	9.5800	9.5390	0.3738	0.3727	0.00
19/12/2007	JN05 On 07-August-08			jNote	9.4200	9.3720	0.3680	0.3667	0.00
19/12/2007	JN10 On 07-February-08			jNote	9.0800	9.0450	0.5822	0.5809	0.00
19/12/2007	JN10 On 02-May-08			jNote	8.9800	8.9430	0.5795	0.5782	0.00
19/12/2007	JN10 On 07-August-08			jNote	8.8600	8.8230	0.5747	0.5733	0.00
19/12/2007	JROD On 31-January-08			jRod	10.6300	10.6390	0.0068	0.0068	0.00
19/12/2007	JROD On 29-February-08			jRod	11.0200	11.0290	0.0076	0.0077	0.00
19/12/2007	JROD On 31-March-08			jRod	10.7700	10.7720	0.0141	0.0141	0.00
19/12/2007	JROD On 30-April-08			jRod	11.0200	11.0230	0.0149	0.0149	0.00
19/12/2007	JROD On 30-May-08			jRod	11.2200	11.2190	0.0158	0.0158	0.00
19/12/2007	JROD On 30-June-08			jRod	10.9600	10.9630	0.0220	0.0220	0.00
19/12/2007	JROD On 31-July-08			jRod	11.1400	11.1340	0.0229	0.0229	0.00
19/12/2007	JROD On 31-December-07			jRod	10.2500	10.2540	0.0061	0.0061	0.00
19/12/2007	OTH1 On 07-February-08			Index Future	254.8200	255.8140	254.8180	255.8140	0.00
19/12/2007	OTH1 On 02-May-08			Index Future	261.4900	262.5190	261.4940	262.5190	0.00
19/12/2007	OTH1 On 07-August-08			Index Future	271.2100	271.4490	271.2140	271.4490	0.00
19/12/2007	OTH1 On 06-November-08			Index Future	276.6900	277.7730	276.6940	277.7730	12.00
19/12/2007	R153 On 07-February-08			Bond Future	9.3100	9.3120	114.1001	114.1001	8197.00
19/12/2007	R153 On 02-May-08			Bond Future	9.0700	9.0650	110.4404	110.4404	0.00
19/12/2007	R153 On 07-August-08			Bond Future	8.7900	8.7880	113.5714	113.5714	0.00
19/12/2007	R157 On 07-February-08			Bond Future	8.4200	8.4190	133.6148	133.6148	9138.00

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19/12/2007	R157 On 02-May-08			Bond Future	8.2800	8.2830	130.2308	130.2308	0.00
19/12/2007	R157 On 07-August-08			Bond Future	8.1500	8.1450	133.9065	133.9065	2500.00
19/12/2007	R186 On 07-February-08			Bond Future	8.0300	8.0290	125.2994	125.2994	0.00
19/12/2007	R186 On 02-May-08			Bond Future	7.9500	7.9460	128.5510	128.5510	0.00
19/12/2007	R186 On 07-August-08			Bond Future	7.8700	7.8650	126.8450	126.8450	0.00
19/12/2007	R196 On 07-February-08			Bond Future	10.1700	10.1240	104.3825	104.4280	0.00
19/12/2007	R196 On 02-May-08			Bond Future	9.8800	9.8270	101.9276	101.9690	0.00
19/12/2007	R196 On 07-August-08			Bond Future	9.5000	9.4380	104.7399	104.7710	0.00
19/12/2007	R201 On 07-February-08			Bond Future	8.4700	8.4720	102.6719	102.6719	0.00
19/12/2007	R201 On 02-May-08			Bond Future	8.3400	8.3390	105.3422	105.3422	0.00
19/12/2007	R201 On 07-August-08			Bond Future	8.2100	8.2070	103.8740	103.8740	0.00
19/12/2007	R203 On 07-February-08			Bond Future	8.2800	8.2840	103.1656	103.1656	0.00
19/12/2007	R203 On 02-May-08			Bond Future	8.1800	8.1750	101.6552	101.6552	0.00
19/12/2007	R203 On 07-August-08			Bond Future	8.0700	8.0650	104.5265	104.5265	0.00
19/12/2007	R204 On 07-February-08			Bond Future	8.2800	8.2790	99.1688	99.1688	3331.00
19/12/2007	R204 On 02-May-08			Bond Future	8.1800	8.1800	101.7400	101.7400	0.00
19/12/2007	R204 On 07-August-08			Bond Future	8.0800	8.0820	100.5525	100.5525	0.00
19/12/2007	R206 On 07-February-08			Bond Future	8.5900	8.5860	95.6057	95.6057	0.00
19/12/2007	R206 On 02-May-08			Bond Future	8.4500	8.4470	98.1008	98.1008	0.00
19/12/2007	R206 On 07-August-08			Bond Future	8.3000	8.3040	97.1063	97.1063	0.00
19/12/2007	R207 On 07-February-08			Bond Future	8.2400	8.2420	93.1070	93.1070	0.00
19/12/2007	R207 On 02-May-08			Bond Future	8.1500	8.1510	95.5241	95.5241	0.00
19/12/2007	R207 On 07-August-08			Bond Future	8.0600	8.0600	94.5677	94.5677	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2007	R209 On 07-February-08			Bond Future	7.7200	7.7150	85.5626	85.5626	6590.00
19/12/2007	R209 On 02-May-08			Bond Future	7.6500	7.6460	84.6151	84.6151	0.00
19/12/2007	R209 On 07-August-08			Bond Future	7.5800	7.5770	87.0064	87.0064	0.00
19/12/2007	TRT1 On 07-February-08			Index Future	258.7300	259.4330	258.7290	259.4330	0.00
19/12/2007	TRT1 On 02-May-08			Index Future	265.5100	266.2340	265.5080	266.2340	0.00
19/12/2007	TRT1 On 07-August-08			Index Future	274.6700	274.9080	274.6700	274.9080	0.00
19/12/2007	TRT1 On 06-November-08			Index Future	280.9400	281.7040	280.9420	281.7040	400.00
20/12/2007	\$ / R On 17-March-08			Currency Future	7.1300	7.0219	7.1292	7.0219	47284.00
20/12/2007	\$ / R On 13-June-08			Currency Future	7.2600	7.1459	7.2552	7.1459	14253.00
20/12/2007	\$ / R On 15-September-08			Currency Future	7.3900	7.2810	7.3918	7.2810	1172.00
20/12/2007	£ / R On 17-March-08			Currency Future	14.1300	14.0462	14.1267	14.0462	2037.00
20/12/2007	£ / R On 13-June-08			Currency Future	14.3400	14.2537	14.3357	14.2537	1155.00
20/12/2007	£ / R On 15-September-08			Currency Future	14.5500	14.4746	14.5535	14.4746	36.00
20/12/2007	€ / R On 17-March-08			Currency Future	10.2300	10.1177	10.2332	10.1177	1752.00
20/12/2007	€ / R On 13-June-08			Currency Future	10.4100	10.2947	10.4113	10.2947	1248.00
20/12/2007	€ / R On 15-September-08			Currency Future	10.5900	10.4769	10.5934	10.4769	50.00
20/12/2007	ALBI On 07-February-08			Index Future	259.5300	260.6270	259.5250	260.6270	517.00
20/12/2007	ALBI On 02-May-08			Index Future	268.4400	268.6730	268.4390	268.6730	0.00
20/12/2007	ALBI On 07-August-08			Index Future	276.5100	276.7470	276.5060	276.7470	0.00
20/12/2007	ALBI On 06-November-08			Index Future	284.0900	284.3330	284.0860	284.3330	0.00
20/12/2007	CRD1 On 07-February-08			Index Future	111.6600	111.9480	111.6640	111.9480	0.00
20/12/2007	CRD1 On 02-May-08			Index Future	114.5900	114.8810	114.5890	114.8810	0.00
20/12/2007	CRD1 On 07-August-08			Index Future	119.8900	119.9940	119.8900	119.9940	0.00
20/12/2007	CRD1 On 06-November-08			Index Future	121.2500	121.5590	121.2510	121.5590	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
20/12/2007	GOVI On 07-February-08			jGovi	260.9400	261.9430	260.9430	261.9430	7.00
20/12/2007	GOVI On 02-May-08			jGovi	268.2500	269.2785	268.2495	269.2785	0.00
20/12/2007	GOVI On 07-August-08			jGovi	275.8100	276.8655	275.8080	276.8655	0.00
20/12/2007	GOVI On 06-November-08			jGovi	283.3500	284.4315	283.3465	284.4315	60.00
20/12/2007	ILBI On 07-February-08			Index Future	298.8100	299.0680	298.8090	299.0680	0.00
20/12/2007	J153 On 31-August-10			jSwap	10.5900	10.5880	0.0799	0.0798	0.00
20/12/2007	J157 On 15-September-15			jSwap	9.5100	9.5120	0.0146	0.0146	0.00
20/12/2007	J186 On 21-December-26			jSwap	8.6100	8.6070	0.1058	0.1058	0.00
20/12/2007	J201 On 22-December-14			jSwap	9.6100	9.6100	0.1150	0.1149	0.00
20/12/2007	J203 On 15-September-17			jSwap	9.3100	9.3060	0.1169	0.1169	0.00
20/12/2007	J204 On 21-December-18			jSwap	9.2100	9.2080	0.1234	0.1233	0.00
20/12/2007	J207 On 15-January-20			jSwap	9.1200	9.1140	0.0841	0.0840	0.00
20/12/2007	JBAR On 21-December-05			jBar	11.2300	11.2250	11.2290	11.2250	0.00
20/12/2007	JFRA On 07-February-08			jFra	11.2600	11.2640	0.0273	0.0273	0.00
20/12/2007	JFRA On 05-February-09			jFra	10.6100	10.6050	0.0258	0.0258	0.00
20/12/2007	JFRA On 02-May-08			jFra	11.3000	11.3020	0.0292	0.0292	0.00
20/12/2007	JFRA On 07-May-09			jFra	10.2600	10.2550	0.0249	0.0249	0.00
20/12/2007	JFRA On 07-August-08			jFra	11.1600	11.1580	0.0271	0.0271	0.00
20/12/2007	JFRA On 06-August-09			jFra	9.9400	9.9360	0.0242	0.0242	0.00
20/12/2007	JFRA On 06-November-08			jFra	10.9400	10.9220	0.0265	0.0265	0.00
20/12/2007	JFRA On 05-November-09			jFra	9.7600	9.7550	0.0237	0.0237	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2007	JN02 On 07-February-08			jNote	10.6900	10.6830	0.1892	0.1891	0.00
20/12/2007	JN02 On 02-May-08			jNote	10.4900	10.4840	0.1875	0.1875	0.00
20/12/2007	JN02 On 07-August-08			jNote	10.2400	10.2360	0.1820	0.1820	0.00
20/12/2007	JN05 On 07-February-08			jNote	9.7200	9.7170	0.3776	0.3776	0.00
20/12/2007	JN05 On 02-May-08			jNote	9.5800	9.5810	0.3738	0.3738	0.00
20/12/2007	JN05 On 07-August-08			jNote	9.4200	9.4170	0.3680	0.3680	0.00
20/12/2007	JN10 On 07-February-08			jNote	9.0800	9.0820	0.5823	0.5822	0.00
20/12/2007	JN10 On 02-May-08			jNote	8.9800	8.9800	0.5796	0.5795	0.00
20/12/2007	JN10 On 07-August-08			jNote	8.8600	8.8620	0.5747	0.5747	0.00
20/12/2007	JROD On 31-January-08			jRod	10.6300	10.6320	0.0068	0.0068	0.00
20/12/2007	JROD On 29-February-08			jRod	11.0100	11.0200	0.0076	0.0076	0.00
20/12/2007	JROD On 31-March-08			jRod	10.7600	10.7680	0.0140	0.0141	0.00
20/12/2007	JROD On 30-April-08			jRod	11.0200	11.0200	0.0149	0.0149	0.00
20/12/2007	JROD On 30-May-08			jRod	11.2100	11.2180	0.0157	0.0158	0.00
20/12/2007	JROD On 30-June-08			jRod	10.9600	10.9640	0.0220	0.0220	0.00
20/12/2007	JROD On 31-July-08			jRod	11.1300	11.1350	0.0229	0.0229	0.00
20/12/2007	JROD On 31-December-07			jRod	10.2500	10.2520	0.0061	0.0061	0.00
20/12/2007	OTH1 On 07-February-08			Index Future	253.1100	254.8180	253.1130	254.8180	0.00
20/12/2007	OTH1 On 02-May-08			Index Future	259.7400	261.4940	259.7430	261.4940	0.00
20/12/2007	OTH1 On 07-August-08			Index Future	270.9800	271.2140	270.9780	271.2140	0.00
20/12/2007	OTH1 On 06-November-08			Index Future	274.8400	276.6940	274.8440	276.6940	12.00
20/12/2007	R153 On 07-February-08			Bond Future	9.3800	9.3120	113.9367	114.1001	8063.00
20/12/2007	R153 On 02-May-08			Bond Future	9.1400	9.0650	110.2897	110.4404	0.00
20/12/2007	R153 On 07-August-08			Bond Future	8.8600	8.7880	113.4361	113.5714	0.00
20/12/2007	R157 On 07-February-08			Bond Future	8.5400	8.4190	132.8366	133.6148	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
20/12/2007	R157 On 02-May-08			Bond Future	8.4000	8.2830	129.4658	130.2308	0.00
20/12/2007	R157 On 07-August-08			Bond Future	8.2700	8.1450	133.1586	133.9065	2500.00
20/12/2007	R186 On 07-February-08			Bond Future	8.1800	8.0290	123.6168	125.2994	0.00
20/12/2007	R186 On 02-May-08			Bond Future	8.1000	7.9460	126.8604	128.5510	0.00
20/12/2007	R186 On 07-August-08			Bond Future	8.0200	7.8650	125.1490	126.8450	0.00
20/12/2007	R196 On 07-February-08			Bond Future	10.1800	10.1710	104.3767	104.3825	0.00
20/12/2007	R196 On 02-May-08			Bond Future	9.8900	9.8810	101.9238	101.9276	0.00
20/12/2007	R196 On 07-August-08			Bond Future	9.5000	9.4970	104.7383	104.7399	0.00
20/12/2007	R201 On 07-February-08			Bond Future	8.5900	8.4720	102.0541	102.6719	0.00
20/12/2007	R201 On 02-May-08			Bond Future	8.4600	8.3390	104.7351	105.3422	0.00
20/12/2007	R201 On 07-August-08			Bond Future	8.3300	8.2070	103.2809	103.8740	0.00
20/12/2007	R203 On 07-February-08			Bond Future	8.4100	8.2840	102.3226	103.1656	0.00
20/12/2007	R203 On 02-May-08			Bond Future	8.3100	8.1750	100.8181	101.6552	0.00
20/12/2007	R203 On 07-August-08			Bond Future	8.2000	8.0650	103.6980	104.5265	0.00
20/12/2007	R204 On 07-February-08			Bond Future	8.4100	8.2790	98.2668	99.1688	3331.00
20/12/2007	R204 On 02-May-08			Bond Future	8.3100	8.1800	100.8416	101.7400	0.00
20/12/2007	R204 On 07-August-08			Bond Future	8.2100	8.0820	99.6604	100.5525	0.00
20/12/2007	R206 On 07-February-08			Bond Future	8.7000	8.5860	95.1202	95.6057	0.00
20/12/2007	R206 On 02-May-08			Bond Future	8.5600	8.4470	97.6259	98.1008	0.00
20/12/2007	R206 On 07-August-08			Bond Future	8.4100	8.3040	96.6450	97.1063	0.00
20/12/2007	R207 On 07-February-08			Bond Future	8.3800	8.2420	92.1165	93.1070	0.00
20/12/2007	R207 On 02-May-08			Bond Future	8.2900	8.1510	94.5352	95.5241	0.00
20/12/2007	R207 On 07-August-08			Bond Future	8.2000	8.0600	93.5828	94.5677	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2007	R209 On 07-February-08			Bond Future	7.8900	7.7150	83.9125	85.5626	6590.00
20/12/2007	R209 On 02-May-08			Bond Future	7.8200	7.6460	82.9459	84.6151	0.00
20/12/2007	R209 On 07-August-08			Bond Future	7.7500	7.5770	85.3184	87.0064	0.00
20/12/2007	TRT1 On 07-February-08			Index Future	257.7200	258.7290	257.7230	258.7290	0.00
20/12/2007	TRT1 On 02-May-08			Index Future	264.4700	265.5080	264.4730	265.5080	0.00
20/12/2007	TRT1 On 07-August-08			Index Future	274.6700	274.6700	274.6700	274.6700	0.00
20/12/2007	TRT1 On 06-November-08			Index Future	279.8500	280.9420	279.8490	280.9420	400.00
21/12/2007	\$ / R On 17-March-08			Currency Future	7.1300	7.1292	7.1335	7.1292	46808.00
21/12/2007	\$ / R On 13-June-08			Currency Future	7.2600	7.2552	7.2602	7.2552	14253.00
21/12/2007	\$ / R On 15-September-08			Currency Future	7.4000	7.3918	7.3966	7.3918	1172.00
21/12/2007	£ / R On 17-March-08			Currency Future	14.1300	14.1267	14.1261	14.1267	2037.00
21/12/2007	£ / R On 13-June-08			Currency Future	14.3400	14.3357	14.3360	14.3357	1155.00
21/12/2007	£ / R On 15-September-08			Currency Future	14.5500	14.5535	14.5546	14.5535	36.00
21/12/2007	€ / R On 17-March-08			Currency Future	10.2700	10.2332	10.2684	10.2332	1752.00
21/12/2007	€ / R On 13-June-08			Currency Future	10.4500	10.4113	10.4471	10.4113	1248.00
21/12/2007	€ / R On 15-September-08			Currency Future	10.6300	10.5934	10.6288	10.5934	50.00
21/12/2007	ALBI On 07-February-08			Index Future	259.3200	259.5250	259.3190	259.5250	517.00
21/12/2007	ALBI On 02-May-08			Index Future	261.6600	268.4390	261.6550	268.4390	0.00
21/12/2007	ALBI On 07-August-08			Index Future	276.4200	276.5060	276.4220	276.5060	0.00
21/12/2007	ALBI On 06-November-08			Index Future	284.0000	284.0860	284.0000	284.0860	0.00
21/12/2007	CRD1 On 07-February-08			Index Future	111.6000	111.6640	111.6000	111.6640	0.00
21/12/2007	CRD1 On 02-May-08			Index Future	114.5200	114.5890	114.5220	114.5890	0.00
21/12/2007	CRD1 On 07-August-08			Index Future	119.8500	119.8900	119.8530	119.8900	0.00
21/12/2007	CRD1 On 06-November-08			Index Future	121.1800	121.2510	121.1810	121.2510	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
21/12/2007	GOVI On 07-February-08			jGovi	260.7300	260.9430	260.7325	260.9430	7.00
21/12/2007	GOVI On 02-May-08			jGovi	268.0300	268.2495	268.0325	268.2495	0.00
21/12/2007	GOVI On 07-August-08			jGovi	275.5800	275.8080	275.5845	275.8080	0.00
21/12/2007	GOVI On 06-November-08			jGovi	283.1200	283.3465	283.1185	283.3465	60.00
21/12/2007	ILBI On 07-February-08			Index Future	298.7200	298.8090	298.7190	298.8090	0.00
21/12/2007	J153 On 31-August-10			jSwap	10.6100	10.5900	0.0803	0.0799	0.00
21/12/2007	J157 On 15-September-15			jSwap	9.6200	9.5120	0.0204	0.0146	0.00
21/12/2007	J186 On 21-December-26			jSwap	8.8800	8.6070	0.1300	0.1058	0.00
21/12/2007	J201 On 22-December-14			jSwap	10.0900	9.6120	0.1389	0.1150	0.00
21/12/2007	J203 On 15-September-17			jSwap	9.4300	9.3060	0.1243	0.1169	0.00
21/12/2007	J204 On 21-December-18			jSwap	9.5900	9.2090	0.1483	0.1234	0.00
21/12/2007	J207 On 15-January-20			jSwap	9.2200	9.1150	0.0917	0.0841	0.00
21/12/2007	JBAR On 21-December-05			jBar	11.2300	11.2290	11.2290	11.2290	0.00
21/12/2007	JFRA On 07-February-08			jFra	11.2600	11.2620	0.0273	0.0273	0.00
21/12/2007	JFRA On 05-February-09			jFra	10.6200	10.6130	0.0258	0.0258	0.00
21/12/2007	JFRA On 02-May-08			jFra	11.3100	11.3020	0.0292	0.0292	0.00
21/12/2007	JFRA On 07-May-09			jFra	10.3000	10.2610	0.0250	0.0249	0.00
21/12/2007	JFRA On 07-August-08			jFra	11.1800	11.1590	0.0271	0.0271	0.00
21/12/2007	JFRA On 06-August-09			jFra	10.0000	9.9410	0.0243	0.0242	0.00
21/12/2007	JFRA On 06-November-08			jFra	10.9800	10.9360	0.0267	0.0265	0.00
21/12/2007	JFRA On 05-November-09			jFra	9.7700	9.7550	0.0238	0.0237	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2007	JN02 On 07-February-08			jNote	10.7100	10.6870	0.1896	0.1892	0.00
21/12/2007	JN02 On 02-May-08			jNote	10.5100	10.4880	0.1879	0.1875	0.00
21/12/2007	JN02 On 07-August-08			jNote	10.2600	10.2380	0.1824	0.1820	0.00
21/12/2007	JN05 On 07-February-08			jNote	9.7700	9.7180	0.3794	0.3776	0.00
21/12/2007	JN05 On 02-May-08			jNote	9.6400	9.5820	0.3758	0.3738	0.00
21/12/2007	JN05 On 07-August-08			jNote	9.4900	9.4180	0.3703	0.3680	0.00
21/12/2007	JN10 On 07-February-08			jNote	9.2100	9.0830	0.5883	0.5823	0.00
21/12/2007	JN10 On 02-May-08			jNote	9.1200	8.9810	0.5859	0.5796	0.00
21/12/2007	JN10 On 07-August-08			jNote	9.0000	8.8630	0.5813	0.5747	0.00
21/12/2007	JROD On 31-January-08			jRod	10.6200	10.6260	0.0073	0.0068	0.00
21/12/2007	JROD On 29-February-08			jRod	11.0000	11.0120	0.0081	0.0076	0.00
21/12/2007	JROD On 31-March-08			jRod	10.7700	10.7640	0.0146	0.0140	0.00
21/12/2007	JROD On 30-April-08			jRod	11.0300	11.0170	0.0155	0.0149	0.00
21/12/2007	JROD On 30-May-08			jRod	11.2500	11.2140	0.0164	0.0157	0.00
21/12/2007	JROD On 30-June-08			jRod	10.9900	10.9610	0.0228	0.0220	0.00
21/12/2007	JROD On 31-July-08			jRod	11.1700	11.1320	0.0237	0.0229	0.00
21/12/2007	JROD On 31-December-07			jRod	10.2500	10.2500	0.0066	0.0061	0.00
21/12/2007	OTH1 On 07-February-08			Index Future	252.9300	253.1130	252.9280	253.1130	0.00
21/12/2007	OTH1 On 02-May-08			Index Future	259.5500	259.7430	259.5520	259.7430	0.00
21/12/2007	OTH1 On 07-August-08			Index Future	270.9000	270.9780	270.8960	270.9780	0.00
21/12/2007	OTH1 On 06-November-08			Index Future	274.6400	274.8440	274.6430	274.8440	12.00
21/12/2007	R153 On 07-February-08			Bond Future	9.3900	9.3820	113.9134	113.9367	8063.00
21/12/2007	R153 On 02-May-08			Bond Future	9.1500	9.1350	110.2682	110.2897	0.00
21/12/2007	R153 On 07-August-08			Bond Future	8.8700	8.8580	113.4168	113.4361	0.00
21/12/2007	R157 On 07-February-08			Bond Future	8.5600	8.5390	132.7075	132.8366	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
21/12/2007	R157 On 02-May-08			Bond Future	8.4200	8.4030	129.3389	129.4658	0.00
21/12/2007	R157 On 07-August-08			Bond Future	8.2900	8.2650	133.0345	133.1586	2500.00
21/12/2007	R186 On 07-February-08			Bond Future	8.2000	8.1790	123.3950	123.6168	0.00
21/12/2007	R186 On 02-May-08			Bond Future	8.1200	8.0960	126.6375	126.8604	0.00
21/12/2007	R186 On 07-August-08			Bond Future	8.0400	8.0150	124.9255	125.1490	0.00
21/12/2007	R196 On 07-February-08			Bond Future	10.2200	10.1770	104.3322	104.3767	0.00
21/12/2007	R196 On 02-May-08			Bond Future	9.9400	9.8860	101.8793	101.9238	0.00
21/12/2007	R196 On 07-August-08			Bond Future	9.5600	9.5000	104.7045	104.7383	0.00
21/12/2007	R201 On 07-February-08			Bond Future	8.6100	8.5920	101.9516	102.0541	0.00
21/12/2007	R201 On 02-May-08			Bond Future	8.4800	8.4590	104.6344	104.7351	0.00
21/12/2007	R201 On 07-August-08			Bond Future	8.3500	8.3270	103.1825	103.2809	0.00
21/12/2007	R203 On 07-February-08			Bond Future	8.4200	8.4140	102.2582	102.3226	0.00
21/12/2007	R203 On 02-May-08			Bond Future	8.3200	8.3050	100.7541	100.8181	0.00
21/12/2007	R203 On 07-August-08			Bond Future	8.2100	8.1950	103.6347	103.6980	0.00
21/12/2007	R204 On 07-February-08			Bond Future	8.4200	8.4090	98.1979	98.2668	3331.00
21/12/2007	R204 On 02-May-08			Bond Future	8.3200	8.3100	100.7730	100.8416	0.00
21/12/2007	R204 On 07-August-08			Bond Future	8.2200	8.2120	99.5922	99.6604	0.00
21/12/2007	R206 On 07-February-08			Bond Future	8.7200	8.6960	95.0322	95.1202	0.00
21/12/2007	R206 On 02-May-08			Bond Future	8.5800	8.5570	97.5398	97.6259	0.00
21/12/2007	R206 On 07-August-08			Bond Future	8.4300	8.4140	96.5614	96.6450	0.00
21/12/2007	R207 On 07-February-08			Bond Future	8.3900	8.3820	92.0463	92.1165	0.00
21/12/2007	R207 On 02-May-08			Bond Future	8.3000	8.2910	94.4651	94.5352	0.00
21/12/2007	R207 On 07-August-08			Bond Future	8.2100	8.2000	93.5130	93.5828	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2007	R209 On 07-February-08			Bond Future	7.9000	7.8850	83.8171	83.9125	6590.00
21/12/2007	R209 On 02-May-08			Bond Future	7.8300	7.8160	82.8494	82.9459	0.00
21/12/2007	R209 On 07-August-08			Bond Future	7.7600	7.7470	85.2208	85.3184	0.00
21/12/2007	TRT1 On 07-February-08			Index Future	257.5200	257.7230	257.5160	257.7230	0.00
21/12/2007	TRT1 On 02-May-08			Index Future	264.2600	264.4730	264.2600	264.4730	0.00
21/12/2007	TRT1 On 07-August-08			Index Future	274.3500	274.6700	274.3470	274.6700	0.00
21/12/2007	TRT1 On 06-November-08			Index Future	279.6300	279.8490	279.6250	279.8490	400.00