



# Derivatives Weekly Statistics Report

From 2008/01/28 To 2008/02/01

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2008	\$ / R On 17-March-08			Currency Future	7.2800	7.1626	7.2802	7.1626	77121.00
28/01/2008	\$ / R On 13-June-08			Currency Future	7.4300	7.3101	7.4339	7.3101	30874.00
28/01/2008	\$ / R On 15-September-08			Currency Future	7.5900	7.4606	7.5918	7.4606	7265.00
28/01/2008	£ / R On 17-March-08			Currency Future	14.4200	14.1741	14.4204	14.1741	1057.00
28/01/2008	£ / R On 13-June-08			Currency Future	14.6400	14.3877	14.6393	14.3877	1335.00
28/01/2008	£ / R On 15-September-08			Currency Future	14.8600	14.6019	14.8610	14.6019	232.00
28/01/2008	€ / R On 17-March-08			Currency Future	10.7500	10.5312	10.7490	10.5312	1752.00
28/01/2008	€ / R On 13-June-08			Currency Future	10.9400	10.7192	10.9418	10.7192	1141.00
28/01/2008	€ / R On 15-September-08			Currency Future	11.1400	10.9079	11.1360	10.9079	3941.00
28/01/2008	ALBI On 07-February-08			Index Future	259.3000	260.3750	259.3020	260.3750	594.00
28/01/2008	ALBI On 02-May-08			Index Future	266.0900	267.1850	266.0920	267.1850	0.00
28/01/2008	ALBI On 07-August-08			Index Future	274.1100	275.1730	274.1080	275.1730	0.00
28/01/2008	ALBI On 06-November-08			Index Future	281.6200	282.6650	281.6150	282.6650	0.00
28/01/2008	CRD1 On 07-February-08			Index Future	111.9300	112.2180	111.9310	112.2180	0.00
28/01/2008	CRD1 On 02-May-08			Index Future	114.7900	115.0830	114.7880	115.0830	0.00
28/01/2008	CRD1 On 07-August-08			Index Future	120.1500	120.4340	120.1490	120.4340	0.00
28/01/2008	CRD1 On 06-November-08			Index Future	121.4300	121.7380	121.4270	121.7380	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
28/01/2008	GOVI On 07-February-08			jGovi	260.9200	261.9100	260.9190	261.9100	7.00
28/01/2008	GOVI On 02-May-08			jGovi	268.0500	269.0660	268.0470	269.0660	2.00
28/01/2008	GOVI On 07-August-08			jGovi	275.4200	276.4680	275.4220	276.4680	0.00
28/01/2008	GOVI On 06-November-08			jGovi	283.0600	284.1310	283.0560	284.1310	60.00
28/01/2008	ILBI On 07-February-08			Index Future	299.2700	299.2880	299.2670	299.2880	0.00
28/01/2008	J153 On 31-August-10			jSwap	10.4700	10.3840	0.0777	0.0756	0.00
28/01/2008	J157 On 15-September-15			jSwap	9.6800	9.5730	0.0245	0.0182	0.00
28/01/2008	J186 On 21-December-26			jSwap	8.8600	8.6820	0.1226	0.1072	0.00
28/01/2008	J201 On 22-December-14			jSwap	9.7200	9.5920	0.1108	0.1049	0.00
28/01/2008	J203 On 15-September-17			jSwap	9.5600	9.4330	0.1342	0.1265	0.00
28/01/2008	J204 On 21-December-18			jSwap	9.4500	9.3100	0.1312	0.1227	0.00
28/01/2008	J207 On 15-January-20			jSwap	9.3300	9.1860	0.0936	0.0842	0.00
28/01/2008	JBAR On 21-December-05			jBar	11.2900	11.3000	11.2920	11.3000	0.00
28/01/2008	JFRA On 07-February-08			jFra	11.3800	11.3690	0.0276	0.0276	0.00
28/01/2008	JFRA On 05-February-09			jFra	10.4200	10.3160	0.0253	0.0251	0.00
28/01/2008	JFRA On 02-May-08			jFra	11.2500	11.1670	0.0290	0.0288	0.00
28/01/2008	JFRA On 07-May-09			jFra	10.1000	9.9950	0.0246	0.0243	0.00
28/01/2008	JFRA On 07-August-08			jFra	10.9900	10.9200	0.0267	0.0265	0.00
28/01/2008	JFRA On 06-August-09			jFra	9.8100	9.7090	0.0239	0.0236	0.00
28/01/2008	JFRA On 06-November-08			jFra	10.7100	10.6320	0.0260	0.0258	0.00
28/01/2008	JFRA On 05-November-09			jFra	9.5300	9.4190	0.0232	0.0229	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
28/01/2008	JN02 On 07-February-08			jNote	10.5500	10.4740	0.1870	0.1857	0.00
28/01/2008	JN02 On 02-May-08			jNote	10.3200	10.2210	0.1849	0.1833	0.00
28/01/2008	JN02 On 07-August-08			jNote	10.0500	9.9450	0.1791	0.1774	0.00
28/01/2008	JN05 On 07-February-08			jNote	9.7500	9.6520	0.3795	0.3764	0.00
28/01/2008	JN05 On 02-May-08			jNote	9.6300	9.5210	0.3763	0.3729	0.00
28/01/2008	JN05 On 07-August-08			jNote	9.4900	9.3760	0.3712	0.3677	0.00
28/01/2008	JN10 On 07-February-08			jNote	9.3600	9.2300	0.5964	0.5911	0.00
28/01/2008	JN10 On 02-May-08			jNote	9.2700	9.1380	0.5945	0.5890	0.00
28/01/2008	JN10 On 07-August-08			jNote	9.1700	9.0380	0.5906	0.5849	0.00
28/01/2008	JROD On 31-January-08			jRod	10.4900	10.4910	0.0066	0.0071	0.00
28/01/2008	JROD On 29-February-08			jRod	10.7500	10.7730	0.0071	0.0077	0.00
28/01/2008	JROD On 31-March-08			jRod	11.0300	11.0660	0.0077	0.0083	0.00
28/01/2008	JROD On 30-April-08			jRod	10.8900	10.9080	0.0145	0.0151	0.00
28/01/2008	JROD On 30-May-08			jRod	11.1100	11.1110	0.0154	0.0160	0.00
28/01/2008	JROD On 30-June-08			jRod	11.2400	11.2250	0.0159	0.0164	0.00
28/01/2008	JROD On 31-July-08			jRod	11.0400	11.0240	0.0225	0.0229	0.00
28/01/2008	OTH1 On 07-February-08			Index Future	251.7300	253.2560	251.7330	253.2560	0.00
28/01/2008	OTH1 On 02-May-08			Index Future	258.1600	259.7210	258.1590	259.7210	0.00
28/01/2008	OTH1 On 07-August-08			Index Future	265.9500	267.4480	265.9540	267.4480	0.00
28/01/2008	OTH1 On 06-November-08			Index Future	273.0900	274.7410	273.0910	274.7410	12.00
28/01/2008	R153 On 07-February-08			Bond Future	9.2900	9.2200	114.1515	114.3153	8063.00
28/01/2008	R153 On 02-May-08			Bond Future	9.0500	8.9780	110.4770	110.6280	3800.00
28/01/2008	R153 On 07-August-08			Bond Future	8.7600	8.6890	113.6275	113.7632	1290.00
28/01/2008	R157 On 07-February-08			Bond Future	8.5600	8.4670	132.7204	133.3027	9888.00
28/01/2008	R157 On 02-May-08			Bond Future	8.4300	8.3370	129.3136	129.8858	420.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2008	R157 On 07-August-08			Bond Future	8.2900	8.1990	133.0097	133.5692	2500.00
28/01/2008	R186 On 07-February-08			Bond Future	8.2700	8.1570	122.6456	123.8614	0.00
28/01/2008	R186 On 02-May-08			Bond Future	8.1800	8.0740	125.8845	127.1061	0.00
28/01/2008	R186 On 07-August-08			Bond Future	8.1000	7.9880	124.2253	125.4518	220.00
28/01/2008	R196 On 07-February-08			Bond Future	10.1700	10.0830	104.3825	104.4677	0.00
28/01/2008	R196 On 02-May-08			Bond Future	9.7400	9.6510	102.0374	102.1043	0.00
28/01/2008	R196 On 07-August-08			Bond Future	9.1400	9.1750	104.9270	104.9100	0.00
28/01/2008	R201 On 07-February-08			Bond Future	8.5900	8.4950	102.0900	102.5532	0.00
28/01/2008	R201 On 02-May-08			Bond Future	8.4500	8.3590	104.7855	105.2407	0.00
28/01/2008	R201 On 07-August-08			Bond Future	8.3100	8.2150	103.3893	103.8343	0.00
28/01/2008	R203 On 07-February-08			Bond Future	8.4300	8.3500	102.2195	102.7365	0.00
28/01/2008	R203 On 02-May-08			Bond Future	8.3200	8.2390	100.7285	101.2419	0.00
28/01/2008	R203 On 07-August-08			Bond Future	8.2000	8.1210	103.6600	104.1686	0.00
28/01/2008	R204 On 07-February-08			Bond Future	8.4200	8.3330	98.1703	98.7928	3331.00
28/01/2008	R204 On 02-May-08			Bond Future	8.3200	8.2310	100.7661	101.3863	0.00
28/01/2008	R204 On 07-August-08			Bond Future	8.2200	8.1250	99.6399	100.2563	0.00
28/01/2008	R206 On 07-February-08			Bond Future	8.6300	8.5440	95.3935	95.7919	0.00
28/01/2008	R206 On 02-May-08			Bond Future	8.4900	8.4030	97.9018	98.2916	0.00
28/01/2008	R206 On 07-August-08			Bond Future	8.3400	8.2500	96.9550	97.3337	0.00
28/01/2008	R207 On 07-February-08			Bond Future	8.4100	8.3250	91.9552	92.5181	0.00
28/01/2008	R207 On 02-May-08			Bond Future	8.3100	8.2330	94.3810	94.9432	0.00
28/01/2008	R207 On 07-August-08			Bond Future	8.2200	8.1350	93.4781	94.0384	0.00
28/01/2008	R209 On 07-February-08			Bond Future	8.0300	7.9300	82.5467	83.4846	6590.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2008	R209 On 02-May-08			Bond Future	7.9600	7.8610	81.5642	82.5131	0.00
28/01/2008	R209 On 07-August-08			Bond Future	7.8900	7.7890	83.9495	84.9097	0.00
28/01/2008	TRT1 On 07-February-08			Index Future	257.6600	258.6570	257.6630	258.6570	0.00
28/01/2008	TRT1 On 02-May-08			Index Future	264.2400	265.2600	264.2400	265.2600	0.00
28/01/2008	TRT1 On 07-August-08			Index Future	272.4400	273.4340	272.4430	273.4340	0.00
28/01/2008	TRT1 On 06-November-08			Index Future	279.5200	280.6010	279.5240	280.6010	400.00
29/01/2008	\$ / R On 17-March-08			Currency Future	7.2500	7.2802	7.2536	7.2802	77121.00
29/01/2008	\$ / R On 13-June-08			Currency Future	7.4100	7.4339	7.4061	7.4339	30884.00
29/01/2008	\$ / R On 15-September-08			Currency Future	7.5600	7.5918	7.5620	7.5918	7565.00
29/01/2008	£ / R On 17-March-08			Currency Future	14.3600	14.4204	14.3617	14.4204	1057.00
29/01/2008	£ / R On 13-June-08			Currency Future	14.5800	14.6393	14.5789	14.6393	1365.00
29/01/2008	£ / R On 15-September-08			Currency Future	14.8000	14.8610	14.7958	14.8610	232.00
29/01/2008	€ / R On 17-March-08			Currency Future	10.6900	10.7490	10.6914	10.7490	3752.00
29/01/2008	€ / R On 13-June-08			Currency Future	10.8800	10.9418	10.8817	10.9418	1141.00
29/01/2008	€ / R On 15-September-08			Currency Future	11.0700	11.1360	11.0736	11.1360	3741.00
29/01/2008	ALBI On 07-February-08			Index Future	260.1000	259.3020	260.1000	259.3020	594.00
29/01/2008	ALBI On 02-May-08			Index Future	266.8600	266.0920	266.8550	266.0920	0.00
29/01/2008	ALBI On 07-August-08			Index Future	274.8400	274.1080	274.8390	274.1080	0.00
29/01/2008	ALBI On 06-November-08			Index Future	282.3100	281.6150	282.3090	281.6150	0.00
29/01/2008	CRD1 On 07-February-08			Index Future	112.1700	111.9310	112.1740	111.9310	0.00
29/01/2008	CRD1 On 02-May-08			Index Future	115.0400	114.7880	115.0370	114.7880	0.00
29/01/2008	CRD1 On 07-August-08			Index Future	120.3800	120.1490	120.3800	120.1490	0.00
29/01/2008	CRD1 On 06-November-08			Index Future	121.6900	121.4270	121.6920	121.4270	8.00
29/01/2008	GOVI On 07-February-08			jGovi	261.6600	260.9190	261.6640	260.9190	7.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2008	GOVI On 02-May-08			jGovi	268.8100	268.0470	268.8125	268.0470	2.00
29/01/2008	GOVI On 07-August-08			jGovi	276.2100	275.4220	276.2090	275.4220	0.00
29/01/2008	GOVI On 06-November-08			jGovi	283.8700	283.0560	283.8655	283.0560	60.00
29/01/2008	ILBI On 07-February-08			Index Future	299.2900	299.2670	299.2860	299.2670	0.00
29/01/2008	J153 On 31-August-10			jSwap	10.4000	10.4670	0.0759	0.0777	0.00
29/01/2008	J157 On 15-September-15			jSwap	9.6300	9.6840	0.0212	0.0245	0.00
29/01/2008	J186 On 21-December-26			jSwap	8.8200	8.8640	0.1194	0.1226	0.00
29/01/2008	J201 On 22-December-14			jSwap	9.6500	9.7150	0.1076	0.1108	0.00
29/01/2008	J203 On 15-September-17			jSwap	9.5100	9.5580	0.1314	0.1342	0.00
29/01/2008	J204 On 21-December-18			jSwap	9.4000	9.4450	0.1284	0.1312	0.00
29/01/2008	J207 On 15-January-20			jSwap	9.2800	9.3260	0.0906	0.0936	0.00
29/01/2008	JBAR On 21-December-05			jBar	11.2900	11.2920	11.2920	11.2920	0.00
29/01/2008	JFRA On 07-February-08			jFra	11.3600	11.3780	0.0275	0.0276	0.00
29/01/2008	JFRA On 05-February-09			jFra	10.2900	10.4160	0.0250	0.0253	0.00
29/01/2008	JFRA On 02-May-08			jFra	11.1700	11.2450	0.0288	0.0290	0.00
29/01/2008	JFRA On 07-May-09			jFra	9.9900	10.0960	0.0243	0.0246	0.00
29/01/2008	JFRA On 07-August-08			jFra	10.9100	10.9930	0.0265	0.0267	0.00
29/01/2008	JFRA On 06-August-09			jFra	9.7100	9.8100	0.0236	0.0239	0.00
29/01/2008	JFRA On 06-November-08			jFra	10.6100	10.7060	0.0258	0.0260	0.00
29/01/2008	JFRA On 05-November-09			jFra	9.4400	9.5280	0.0230	0.0232	0.00
29/01/2008	JN02 On 07-February-08			jNote	10.4700	10.5540	0.1857	0.1870	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
29/01/2008	JN02 On 02-May-08			jNote	10.2300	10.3200	0.1834	0.1849	0.00
29/01/2008	JN02 On 07-August-08			jNote	9.9600	10.0530	0.1776	0.1791	0.00
29/01/2008	JN05 On 07-February-08			jNote	9.6800	9.7530	0.3773	0.3795	0.00
29/01/2008	JN05 On 02-May-08			jNote	9.5600	9.6300	0.3741	0.3763	0.00
29/01/2008	JN05 On 07-August-08			jNote	9.4200	9.4890	0.3691	0.3712	0.00
29/01/2008	JN10 On 07-February-08			jNote	9.3100	9.3580	0.5949	0.5964	0.00
29/01/2008	JN10 On 02-May-08			jNote	9.2200	9.2710	0.5930	0.5945	0.00
29/01/2008	JN10 On 07-August-08			jNote	9.1300	9.1740	0.5891	0.5906	0.00
29/01/2008	JROD On 31-January-08			jRod	10.4900	10.4900	0.0066	0.0066	0.00
29/01/2008	JROD On 29-February-08			jRod	10.7500	10.7520	0.0071	0.0071	0.00
29/01/2008	JROD On 31-March-08			jRod	11.0200	11.0300	0.0077	0.0077	0.00
29/01/2008	JROD On 30-April-08			jRod	10.8900	10.8920	0.0145	0.0145	0.00
29/01/2008	JROD On 30-May-08			jRod	11.1100	11.1060	0.0154	0.0154	0.00
29/01/2008	JROD On 30-June-08			jRod	11.2400	11.2370	0.0159	0.0159	0.00
29/01/2008	JROD On 31-July-08			jRod	11.0500	11.0440	0.0225	0.0225	0.00
29/01/2008	OTH1 On 07-February-08			Index Future	252.8400	251.7330	252.8350	251.7330	0.00
29/01/2008	OTH1 On 02-May-08			Index Future	259.2900	258.1590	259.2880	258.1590	0.00
29/01/2008	OTH1 On 07-August-08			Index Future	266.9600	265.9540	266.9630	265.9540	0.00
29/01/2008	OTH1 On 06-November-08			Index Future	274.2900	273.0910	274.2870	273.0910	12.00
29/01/2008	R153 On 07-February-08			Bond Future	9.2300	9.2900	114.2919	114.1515	8063.00
29/01/2008	R153 On 02-May-08			Bond Future	8.9900	9.0480	110.6065	110.4770	3800.00
29/01/2008	R153 On 07-August-08			Bond Future	8.7000	8.7590	113.7438	113.6275	1290.00
29/01/2008	R157 On 07-February-08			Bond Future	8.5000	8.5570	133.1082	132.7204	9888.00
29/01/2008	R157 On 02-May-08			Bond Future	8.3700	8.4270	129.6947	129.3136	420.00
29/01/2008	R157 On 07-August-08			Bond Future	8.2300	8.2890	133.3824	133.0097	2500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2008	R186 On 07-February-08			Bond Future	8.2000	8.2670	123.4172	122.6456	0.00
29/01/2008	R186 On 02-May-08			Bond Future	8.1100	8.1840	126.6598	125.8845	0.00
29/01/2008	R186 On 07-August-08			Bond Future	8.0300	8.0980	125.0037	124.2253	220.00
29/01/2008	R196 On 07-February-08			Bond Future	10.1100	10.1710	104.4396	104.3825	0.00
29/01/2008	R196 On 02-May-08			Bond Future	9.6600	9.7380	102.0950	102.0374	0.00
29/01/2008	R196 On 07-August-08			Bond Future	9.0600	9.1430	104.9736	104.9270	0.00
29/01/2008	R201 On 07-February-08			Bond Future	8.5300	8.5850	102.3985	102.0900	0.00
29/01/2008	R201 On 02-May-08			Bond Future	8.3900	8.4490	105.0887	104.7855	0.00
29/01/2008	R201 On 07-August-08			Bond Future	8.2500	8.3050	103.6858	103.3893	0.00
29/01/2008	R203 On 07-February-08			Bond Future	8.3700	8.4300	102.6069	102.2195	0.00
29/01/2008	R203 On 02-May-08			Bond Future	8.2600	8.3190	101.1133	100.7285	0.00
29/01/2008	R203 On 07-August-08			Bond Future	8.1400	8.2010	104.0411	103.6600	0.00
29/01/2008	R204 On 07-February-08			Bond Future	8.3600	8.4230	98.5847	98.1703	3331.00
29/01/2008	R204 On 02-May-08			Bond Future	8.2600	8.3210	101.1790	100.7661	0.00
29/01/2008	R204 On 07-August-08			Bond Future	8.1600	8.2150	100.0502	99.6399	0.00
29/01/2008	R206 On 07-February-08			Bond Future	8.5700	8.6340	95.6589	95.3935	0.00
29/01/2008	R206 On 02-May-08			Bond Future	8.4300	8.4930	98.1615	97.9018	0.00
29/01/2008	R206 On 07-August-08			Bond Future	8.2800	8.3400	97.2073	96.9550	0.00
29/01/2008	R207 On 07-February-08			Bond Future	8.3500	8.4050	92.3769	91.9552	0.00
29/01/2008	R207 On 02-May-08			Bond Future	8.2500	8.3130	94.8022	94.3810	0.00
29/01/2008	R207 On 07-August-08			Bond Future	8.1600	8.2150	93.8979	93.4781	0.00
29/01/2008	R209 On 07-February-08			Bond Future	7.9600	8.0300	83.2014	82.5467	6590.00
29/01/2008	R209 On 02-May-08			Bond Future	7.8900	7.9610	82.2265	81.5642	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
29/01/2008	R209 On 07-August-08			Bond Future	7.8200	7.8890	84.6197	83.9495	0.00
29/01/2008	TRT1 On 07-February-08			Index Future	258.4100	257.6630	258.4100	257.6630	0.00
29/01/2008	TRT1 On 02-May-08			Index Future	265.0100	264.2400	265.0050	264.2400	0.00
29/01/2008	TRT1 On 07-August-08			Index Future	273.1300	272.4430	273.1270	272.4430	0.00
29/01/2008	TRT1 On 06-November-08			Index Future	280.3400	279.5240	280.3350	279.5240	400.00
30/01/2008	\$ / R On 17-March-08			Currency Future	7.3500	7.2536	7.3472	7.2536	78094.00
30/01/2008	\$ / R On 13-June-08			Currency Future	7.5000	7.4061	7.5011	7.4061	34015.00
30/01/2008	\$ / R On 15-September-08			Currency Future	7.6600	7.5620	7.6585	7.5620	8566.00
30/01/2008	£ / R On 17-March-08			Currency Future	14.5700	14.3617	14.5692	14.3617	1127.00
30/01/2008	£ / R On 13-June-08			Currency Future	14.7900	14.5789	14.7888	14.5789	1365.00
30/01/2008	£ / R On 15-September-08			Currency Future	15.0100	14.7958	15.0098	14.7958	232.00
30/01/2008	€ / R On 17-March-08			Currency Future	10.8500	10.6914	10.8492	10.6914	3752.00
30/01/2008	€ / R On 13-June-08			Currency Future	11.0400	10.8817	11.0432	10.8817	1141.00
30/01/2008	€ / R On 15-September-08			Currency Future	11.2400	11.0736	11.2384	11.0736	4511.00
30/01/2008	ALBI On 07-February-08			Index Future	258.6200	260.1000	258.6230	260.1000	3334.00
30/01/2008	ALBI On 02-May-08			Index Future	265.4000	266.8550	265.3990	266.8550	0.00
30/01/2008	ALBI On 07-August-08			Index Future	273.3700	274.8390	273.3660	274.8390	0.00
30/01/2008	ALBI On 06-November-08			Index Future	280.8300	282.3090	280.8340	282.3090	0.00
30/01/2008	CRD1 On 07-February-08			Index Future	111.7400	112.1740	111.7410	112.1740	0.00
30/01/2008	CRD1 On 02-May-08			Index Future	114.5900	115.0370	114.5920	115.0370	0.00
30/01/2008	CRD1 On 07-August-08			Index Future	119.9500	120.3800	119.9450	120.3800	0.00
30/01/2008	CRD1 On 06-November-08			Index Future	121.2200	121.6920	121.2230	121.6920	8.00
30/01/2008	GOVI On 07-February-08			jGovi	260.3000	261.6640	260.3015	261.6640	7.00
30/01/2008	GOVI On 02-May-08			jGovi	267.4100	268.8125	267.4115	268.8125	2.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2008	GOVI On 07-August-08			jGovi	274.7700	276.2090	274.7715	276.2090	0.00
30/01/2008	GOVI On 06-November-08			jGovi	282.3900	283.8655	282.3905	283.8655	60.00
30/01/2008	ILBI On 07-February-08			Index Future	299.2300	299.2860	299.2320	299.2860	0.00
30/01/2008	J153 On 31-August-10			jSwap	10.4200	10.3960	0.0765	0.0759	0.00
30/01/2008	J157 On 15-September-15			jSwap	9.6800	9.6250	0.0241	0.0212	0.00
30/01/2008	J186 On 21-December-26			jSwap	8.8800	8.8230	0.1243	0.1194	0.00
30/01/2008	J201 On 22-December-14			jSwap	9.6900	9.6450	0.1099	0.1076	0.00
30/01/2008	J203 On 15-September-17			jSwap	9.5700	9.5090	0.1351	0.1314	0.00
30/01/2008	J204 On 21-December-18			jSwap	9.4600	9.3970	0.1325	0.1284	0.00
30/01/2008	J207 On 15-January-20			jSwap	9.3500	9.2790	0.0953	0.0906	0.00
30/01/2008	JBAR On 21-December-05			jBar	11.3000	11.2920	11.2960	11.2920	0.00
30/01/2008	JFRA On 07-February-08			jFra	11.3500	11.3640	0.0275	0.0275	0.00
30/01/2008	JFRA On 05-February-09			jFra	10.3300	10.2870	0.0251	0.0250	0.00
30/01/2008	JFRA On 02-May-08			jFra	11.2100	11.1720	0.0289	0.0288	0.00
30/01/2008	JFRA On 07-May-09			jFra	10.0300	9.9920	0.0244	0.0243	0.00
30/01/2008	JFRA On 07-August-08			jFra	10.9600	10.9100	0.0266	0.0265	0.00
30/01/2008	JFRA On 06-August-09			jFra	9.7500	9.7070	0.0237	0.0236	0.00
30/01/2008	JFRA On 06-November-08			jFra	10.6600	10.6060	0.0259	0.0258	0.00
30/01/2008	JFRA On 05-November-09			jFra	9.4800	9.4420	0.0231	0.0230	0.00
30/01/2008	JN02 On 07-February-08			jNote	10.5000	10.4680	0.1862	0.1857	0.00
30/01/2008	JN02 On 02-May-08			jNote	10.2600	10.2260	0.1839	0.1834	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
30/01/2008	JN02 On 07-August-08			jNote	9.9800	9.9590	0.1780	0.1776	0.00
30/01/2008	JN05 On 07-February-08			jNote	9.7100	9.6810	0.3781	0.3773	0.00
30/01/2008	JN05 On 02-May-08			jNote	9.5800	9.5550	0.3749	0.3741	0.00
30/01/2008	JN05 On 07-August-08			jNote	9.4500	9.4160	0.3700	0.3691	0.00
30/01/2008	JN10 On 07-February-08			jNote	9.3700	9.3110	0.5977	0.5949	0.00
30/01/2008	JN10 On 02-May-08			jNote	9.2900	9.2230	0.5958	0.5930	0.00
30/01/2008	JN10 On 07-August-08			jNote	9.1900	9.1280	0.5921	0.5891	0.00
30/01/2008	JROD On 31-January-08			jRod	10.4900	10.4900	0.0000	0.0066	0.00
30/01/2008	JROD On 29-February-08			jRod	10.7400	10.7460	0.0071	0.0071	0.00
30/01/2008	JROD On 31-March-08			jRod	11.0100	11.0200	0.0076	0.0077	0.00
30/01/2008	JROD On 30-April-08			jRod	10.8900	10.8880	0.0145	0.0145	0.00
30/01/2008	JROD On 30-May-08			jRod	11.1000	11.1050	0.0154	0.0154	0.00
30/01/2008	JROD On 30-June-08			jRod	11.2400	11.2410	0.0159	0.0159	0.00
30/01/2008	JROD On 31-July-08			jRod	11.0500	11.0500	0.0225	0.0225	0.00
30/01/2008	OTH1 On 07-February-08			Index Future	248.0600	252.8350	248.0560	252.8350	0.00
30/01/2008	OTH1 On 02-May-08			Index Future	254.3900	259.2880	254.3860	259.2880	0.00
30/01/2008	OTH1 On 07-August-08			Index Future	264.8400	266.9630	264.8440	266.9630	0.00
30/01/2008	OTH1 On 06-November-08			Index Future	269.1100	274.2870	269.1060	274.2870	12.00
30/01/2008	R153 On 07-February-08			Bond Future	9.2800	9.2300	114.1749	114.2919	8063.00
30/01/2008	R153 On 02-May-08			Bond Future	9.0400	8.9880	110.4986	110.6065	3800.00
30/01/2008	R153 On 07-August-08			Bond Future	8.7500	8.6990	113.6469	113.7438	1290.00
30/01/2008	R157 On 07-February-08			Bond Future	8.6000	8.4970	132.4627	133.1082	9888.00
30/01/2008	R157 On 02-May-08			Bond Future	8.4700	8.3670	129.0603	129.6947	420.00
30/01/2008	R157 On 07-August-08			Bond Future	8.3300	8.2290	132.7620	133.3824	2500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2008	R186 On 07-February-08			Bond Future	8.3200	8.1970	122.0991	123.4172	0.00
30/01/2008	R186 On 02-May-08			Bond Future	8.2300	8.1140	125.3353	126.6598	0.00
30/01/2008	R186 On 07-August-08			Bond Future	8.1500	8.0280	123.6738	125.0037	220.00
30/01/2008	R196 On 07-February-08			Bond Future	10.1600	10.1120	104.3902	104.4396	0.00
30/01/2008	R196 On 02-May-08			Bond Future	9.7500	9.6630	102.0320	102.0950	0.00
30/01/2008	R196 On 07-August-08			Bond Future	9.0600	9.0550	104.9736	104.9736	0.00
30/01/2008	R201 On 07-February-08			Bond Future	8.6300	8.5250	101.8850	102.3985	0.00
30/01/2008	R201 On 02-May-08			Bond Future	8.4900	8.3890	104.5841	105.0887	0.00
30/01/2008	R201 On 07-August-08			Bond Future	8.3500	8.2450	103.1923	103.6858	0.00
30/01/2008	R203 On 07-February-08			Bond Future	8.4800	8.3700	101.8982	102.6069	0.00
30/01/2008	R203 On 02-May-08			Bond Future	8.3700	8.2590	100.4093	101.1133	0.00
30/01/2008	R203 On 07-August-08			Bond Future	8.2500	8.1410	103.3439	104.0411	0.00
30/01/2008	R204 On 07-February-08			Bond Future	8.4600	8.3630	97.8954	98.5847	3331.00
30/01/2008	R204 On 02-May-08			Bond Future	8.3600	8.2610	100.4922	101.1790	0.00
30/01/2008	R204 On 07-August-08			Bond Future	8.2600	8.1550	99.3676	100.0502	0.00
30/01/2008	R206 On 07-February-08			Bond Future	8.6700	8.5740	95.2170	95.6589	0.00
30/01/2008	R206 On 02-May-08			Bond Future	8.5300	8.4330	97.7292	98.1615	0.00
30/01/2008	R206 On 07-August-08			Bond Future	8.3800	8.2800	96.7873	97.2073	0.00
30/01/2008	R207 On 07-February-08			Bond Future	8.4600	8.3450	91.6057	92.3769	0.00
30/01/2008	R207 On 02-May-08			Bond Future	8.3600	8.2530	94.0320	94.8022	0.00
30/01/2008	R207 On 07-August-08			Bond Future	8.2700	8.1550	93.1302	93.8979	0.00
30/01/2008	R209 On 07-February-08			Bond Future	8.0900	7.9600	81.9924	83.2014	6590.00
30/01/2008	R209 On 02-May-08			Bond Future	8.0200	7.8910	81.0035	82.2265	0.00
30/01/2008	R209 On 07-August-08			Bond Future	7.9500	7.8190	83.3821	84.6197	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
30/01/2008	TRT1 On 07-February-08			Index Future	256.9600	258.4100	256.9630	258.4100	0.00
30/01/2008	TRT1 On 02-May-08			Index Future	263.5200	265.0050	263.5200	265.0050	0.00
30/01/2008	TRT1 On 07-August-08			Index Future	271.7600	273.1270	271.7620	273.1270	0.00
30/01/2008	TRT1 On 06-November-08			Index Future	278.7700	280.3350	278.7680	280.3350	400.00
31/01/2008	\$ / R On 17-March-08			Currency Future	7.5400	7.3472	7.5354	7.3472	78059.00
31/01/2008	\$ / R On 13-June-08			Currency Future	7.7400	7.5011	7.7394	7.5011	37004.00
31/01/2008	\$ / R On 15-September-08			Currency Future	7.9100	7.6585	7.9085	7.6585	8966.00
31/01/2008	£ / R On 17-March-08			Currency Future	14.9400	14.5692	14.9398	14.5692	1197.00
31/01/2008	£ / R On 13-June-08			Currency Future	15.2500	14.7888	15.2516	14.7888	1325.00
31/01/2008	£ / R On 15-September-08			Currency Future	15.4900	15.0098	15.4901	15.0098	292.00
31/01/2008	€ / R On 17-March-08			Currency Future	11.1700	10.8492	11.1709	10.8492	3752.00
31/01/2008	€ / R On 13-June-08			Currency Future	11.4300	11.0432	11.4349	11.0432	3881.00
31/01/2008	€ / R On 15-September-08			Currency Future	11.6400	11.2384	11.6432	11.2384	7936.00
31/01/2008	ALBI On 07-February-08			Index Future	257.3700	258.6230	257.3660	258.6230	594.00
31/01/2008	ALBI On 02-May-08			Index Future	264.0700	265.3990	264.0720	265.3990	0.00
31/01/2008	ALBI On 07-August-08			Index Future	271.9800	273.3660	271.9820	273.3660	0.00
31/01/2008	ALBI On 06-November-08			Index Future	279.4100	280.8340	279.4080	280.8340	0.00
31/01/2008	CRD1 On 07-February-08			Index Future	111.4400	111.7410	111.4440	111.7410	0.00
31/01/2008	CRD1 On 02-May-08			Index Future	114.2900	114.5920	114.2880	114.5920	0.00
31/01/2008	CRD1 On 07-August-08			Index Future	119.6100	119.9450	119.6110	119.9450	0.00
31/01/2008	CRD1 On 06-November-08			Index Future	120.9000	121.2230	120.9020	121.2230	8.00
31/01/2008	GOVI On 07-February-08			jGovi	259.1700	260.3015	259.1660	260.3015	7.00
31/01/2008	GOVI On 02-May-08			jGovi	266.2400	267.4115	266.2440	267.4115	2.00
31/01/2008	GOVI On 07-August-08			jGovi	273.5700	274.7715	273.5730	274.7715	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
31/01/2008	GOVI On 06-November-08			jGovi	281.1600	282.3905	281.1595	282.3905	60.00
31/01/2008	ILBI On 07-February-08			Index Future	299.5500	299.2320	299.5510	299.2320	0.00
31/01/2008	J153 On 31-August-10			jSwap	10.4200	10.4150	0.0766	0.0765	0.00
31/01/2008	J157 On 15-September-15			jSwap	9.7500	9.6770	0.0283	0.0241	0.00
31/01/2008	J186 On 21-December-26			jSwap	8.9700	8.8830	0.1310	0.1243	0.00
31/01/2008	J201 On 22-December-14			jSwap	9.7600	9.6930	0.1130	0.1099	0.00
31/01/2008	J203 On 15-September-17			jSwap	9.6700	9.5690	0.1413	0.1351	0.00
31/01/2008	J204 On 21-December-18			jSwap	9.5800	9.4620	0.1399	0.1325	0.00
31/01/2008	J207 On 15-January-20			jSwap	9.4700	9.3480	0.1033	0.0953	0.00
31/01/2008	JBAR On 21-December-05			jBar	11.2900	11.2960	11.2920	11.2960	0.00
31/01/2008	JFRA On 07-February-08			jFra	11.3500	11.3510	0.0275	0.0275	0.00
31/01/2008	JFRA On 05-February-09			jFra	10.3400	10.3320	0.0251	0.0251	0.00
31/01/2008	JFRA On 02-May-08			jFra	11.1900	11.2130	0.0289	0.0289	0.00
31/01/2008	JFRA On 07-May-09			jFra	10.0300	10.0300	0.0244	0.0244	0.00
31/01/2008	JFRA On 07-August-08			jFra	10.9600	10.9570	0.0266	0.0266	0.00
31/01/2008	JFRA On 06-August-09			jFra	9.7600	9.7540	0.0238	0.0237	0.00
31/01/2008	JFRA On 06-November-08			jFra	10.6700	10.6580	0.0259	0.0259	0.00
31/01/2008	JFRA On 05-November-09			jFra	9.4800	9.4770	0.0231	0.0231	0.00
31/01/2008	JN02 On 07-February-08			jNote	10.5000	10.5040	0.1862	0.1862	0.00
31/01/2008	JN02 On 02-May-08			jNote	10.2600	10.2590	0.1839	0.1839	0.00
31/01/2008	JN02 On 07-August-08			jNote	10.0000	9.9810	0.1782	0.1780	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
31/01/2008	JN05 On 07-February-08			jNote	9.7400	9.7060	0.3794	0.3781	0.00
31/01/2008	JN05 On 02-May-08			jNote	9.6200	9.5830	0.3763	0.3749	0.00
31/01/2008	JN05 On 07-August-08			jNote	9.4900	9.4460	0.3716	0.3700	0.00
31/01/2008	JN10 On 07-February-08			jNote	9.4800	9.3720	0.6028	0.5977	0.00
31/01/2008	JN10 On 02-May-08			jNote	9.4000	9.2860	0.6012	0.5958	0.00
31/01/2008	JN10 On 07-August-08			jNote	9.3200	9.1930	0.5979	0.5921	0.00
31/01/2008	JROD On 31-January-08			jRod	10.4900	10.4900	0.0000	0.0000	0.00
31/01/2008	JROD On 29-February-08			jRod	10.7400	10.7410	0.0070	0.0071	0.00
31/01/2008	JROD On 31-March-08			jRod	11.0100	11.0130	0.0076	0.0076	0.00
31/01/2008	JROD On 30-April-08			jRod	11.2900	10.8860	0.0082	0.0145	0.00
31/01/2008	JROD On 30-May-08			jRod	11.1000	11.1040	0.0154	0.0154	0.00
31/01/2008	JROD On 30-June-08			jRod	11.2400	11.2400	0.0159	0.0159	0.00
31/01/2008	JROD On 31-July-08			jRod	11.3400	11.0480	0.0162	0.0225	0.00
31/01/2008	OTH1 On 07-February-08			Index Future	248.7800	248.0560	248.7770	248.0560	0.00
31/01/2008	OTH1 On 02-May-08			Index Future	255.1200	254.3860	255.1240	254.3860	0.00
31/01/2008	OTH1 On 07-August-08			Index Future	262.7700	264.8440	262.7730	264.8440	0.00
31/01/2008	OTH1 On 06-November-08			Index Future	269.8900	269.1060	269.8890	269.1060	12.00
31/01/2008	R153 On 07-February-08			Bond Future	9.2800	9.2800	114.1749	114.1749	8075.00
31/01/2008	R153 On 02-May-08			Bond Future	9.0400	9.0380	110.4986	110.4986	3800.00
31/01/2008	R153 On 07-August-08			Bond Future	8.7500	8.7490	113.6469	113.6469	1290.00
31/01/2008	R157 On 07-February-08			Bond Future	8.7000	8.5970	131.8215	132.4627	9681.00
31/01/2008	R157 On 02-May-08			Bond Future	8.5700	8.4670	128.4300	129.0603	620.00
31/01/2008	R157 On 07-August-08			Bond Future	8.4300	8.3290	132.1456	132.7620	2500.00
31/01/2008	R186 On 07-February-08			Bond Future	8.4500	8.3170	120.6954	122.0991	0.00
31/01/2008	R186 On 02-May-08			Bond Future	8.3600	8.2340	123.9246	125.3353	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
31/01/2008	R186 On 07-August-08			Bond Future	8.2800	8.1480	122.2573	123.6738	220.00
31/01/2008	R196 On 07-February-08			Bond Future	10.1600	10.1630	104.3922	104.3902	0.00
31/01/2008	R196 On 02-May-08			Bond Future	9.7300	9.7450	102.0443	102.0320	0.00
31/01/2008	R196 On 07-August-08			Bond Future	9.1400	9.0550	104.9312	104.9736	0.00
31/01/2008	R201 On 07-February-08			Bond Future	8.7300	8.6250	101.3749	101.8850	0.00
31/01/2008	R201 On 02-May-08			Bond Future	8.5900	8.4890	104.0826	104.5841	0.00
31/01/2008	R201 On 07-August-08			Bond Future	8.4500	8.3450	102.7019	103.1923	0.00
31/01/2008	R203 On 07-February-08			Bond Future	8.5800	8.4800	101.2597	101.8982	0.00
31/01/2008	R203 On 02-May-08			Bond Future	8.4700	8.3690	99.7749	100.4093	0.00
31/01/2008	R203 On 07-August-08			Bond Future	8.3500	8.2510	102.7154	103.3439	0.00
31/01/2008	R204 On 07-February-08			Bond Future	8.5700	8.4630	97.1446	97.8954	3331.00
31/01/2008	R204 On 02-May-08			Bond Future	8.4700	8.3610	99.7440	100.4922	0.00
31/01/2008	R204 On 07-August-08			Bond Future	8.3700	8.2550	98.6238	99.3676	0.00
31/01/2008	R206 On 07-February-08			Bond Future	8.7700	8.6740	94.7777	95.2170	0.00
31/01/2008	R206 On 02-May-08			Bond Future	8.6300	8.5330	97.2994	97.7292	0.00
31/01/2008	R206 On 07-August-08			Bond Future	8.4800	8.3800	96.3694	96.7873	0.00
31/01/2008	R206 On 06-November-08			Bond Future	8.3000	0.0000	99.0960	0.0000	0.00
31/01/2008	R207 On 07-February-08			Bond Future	8.5700	8.4550	90.8431	91.6057	0.00
31/01/2008	R207 On 02-May-08			Bond Future	8.4700	8.3630	93.2703	94.0320	0.00
31/01/2008	R207 On 07-August-08			Bond Future	8.3800	8.2650	92.3709	93.1302	0.00
31/01/2008	R209 On 07-February-08			Bond Future	8.2200	8.0900	80.8128	81.9924	6410.00
31/01/2008	R209 On 02-May-08			Bond Future	8.1500	8.0210	79.8100	81.0035	0.00
31/01/2008	R209 On 07-August-08			Bond Future	8.0800	7.9490	82.1743	83.3821	0.00
31/01/2008	R209 On 06-November-08			Bond Future	8.0000	0.0000	81.3511	0.0000	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
31/01/2008	TRT1 On 07-February-08			Index Future	255.9000	256.9630	255.9000	256.9630	0.00
31/01/2008	TRT1 On 02-May-08			Index Future	262.4300	263.5200	262.4290	263.5200	0.00
31/01/2008	TRT1 On 07-August-08			Index Future	270.4900	271.7620	270.4930	271.7620	0.00
31/01/2008	TRT1 On 06-November-08			Index Future	277.6200	278.7680	277.6160	278.7680	400.00
01/02/2008	\$ / R On 17-March-08			Currency Future	7.4700	7.5354	7.4700	7.5354	78047.00
01/02/2008	\$ / R On 13-June-08			Currency Future	7.6300	7.7394	7.6301	7.7394	37004.00
01/02/2008	\$ / R On 15-September-08			Currency Future	7.7900	7.9085	7.7949	7.9085	9300.00
01/02/2008	£ / R On 17-March-08			Currency Future	14.6900	14.9398	14.6865	14.9398	1197.00
01/02/2008	£ / R On 13-June-08			Currency Future	14.9100	15.2516	14.9122	15.2516	1390.00
01/02/2008	£ / R On 15-September-08			Currency Future	15.1400	15.4901	15.1409	15.4901	319.00
01/02/2008	€ / R On 17-March-08			Currency Future	11.0700	11.1709	11.0727	11.1709	3752.00
01/02/2008	€ / R On 13-June-08			Currency Future	11.2700	11.4349	11.2724	11.4349	3881.00
01/02/2008	€ / R On 15-September-08			Currency Future	11.4800	11.6432	11.4750	11.6432	7945.00
01/02/2008	ALBI On 07-February-08			Index Future	258.1800	257.3660	258.1770	257.3660	594.00
01/02/2008	ALBI On 02-May-08			Index Future	264.5600	264.0720	264.5610	264.0720	0.00
01/02/2008	ALBI On 07-August-08			Index Future	272.5100	271.9820	272.5090	271.9820	0.00
01/02/2008	ALBI On 06-November-08			Index Future	279.9500	279.4080	279.9510	279.4080	0.00
01/02/2008	CRD1 On 07-February-08			Index Future	111.7500	111.4440	111.7480	111.4440	0.00
01/02/2008	CRD1 On 02-May-08			Index Future	114.6000	114.2880	114.5990	114.2880	0.00
01/02/2008	CRD1 On 07-August-08			Index Future	119.8200	119.6110	119.8180	119.6110	0.00
01/02/2008	CRD1 On 06-November-08			Index Future	121.2300	120.9020	121.2320	120.9020	8.00
01/02/2008	GOVI On 07-February-08			jGovi	259.9700	259.1660	259.9730	259.1660	7.00
01/02/2008	GOVI On 02-May-08			jGovi	267.0700	266.2440	267.0730	266.2440	2.00
01/02/2008	GOVI On 07-August-08			jGovi	274.4300	273.5730	274.4250	273.5730	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
01/02/2008	GOVI On 06-November-08			jGovi	282.0400	281.1595	282.0360	281.1595	60.00
01/02/2008	ILBI On 07-February-08			Index Future	299.2300	299.5510	299.2320	299.5510	0.00
01/02/2008	J153 On 31-August-10			jSwap	10.4000	10.4210	0.0760	0.0766	0.00
01/02/2008	J157 On 15-September-15			jSwap	9.7600	9.7510	0.0290	0.0283	0.00
01/02/2008	J186 On 21-December-26			jSwap	9.0800	8.9670	0.1403	0.1310	0.00
01/02/2008	J201 On 22-December-14			jSwap	9.7700	9.7580	0.1137	0.1130	0.00
01/02/2008	J203 On 15-September-17			jSwap	9.6900	9.6680	0.1428	0.1413	0.00
01/02/2008	J204 On 21-December-18			jSwap	9.6100	9.5780	0.1417	0.1399	0.00
01/02/2008	J207 On 15-January-20			jSwap	9.5000	9.4660	0.1057	0.1033	0.00
01/02/2008	JBAR On 21-December-05			jBar	11.1800	11.2920	11.1750	11.2920	0.00
01/02/2008	JFRA On 07-February-08			jFra	11.1900	11.3540	0.0271	0.0275	0.00
01/02/2008	JFRA On 05-February-09			jFra	10.2800	10.3360	0.0250	0.0251	0.00
01/02/2008	JFRA On 02-May-08			jFra	11.1800	11.1850	0.0288	0.0289	0.00
01/02/2008	JFRA On 07-May-09			jFra	9.9800	10.0270	0.0243	0.0244	0.00
01/02/2008	JFRA On 07-August-08			jFra	10.9800	10.9560	0.0267	0.0266	0.00
01/02/2008	JFRA On 06-August-09			jFra	9.7200	9.7570	0.0237	0.0238	0.00
01/02/2008	JFRA On 06-November-08			jFra	10.6100	10.6720	0.0258	0.0259	0.00
01/02/2008	JFRA On 05-November-09			jFra	9.4400	9.4820	0.0230	0.0231	0.00
01/02/2008	JN02 On 07-February-08			jNote	10.4600	10.5030	0.1855	0.1862	0.00
01/02/2008	JN02 On 02-May-08			jNote	10.2400	10.2630	0.1834	0.1839	0.00
01/02/2008	JN02 On 07-August-08			jNote	9.9700	9.9950	0.1778	0.1782	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
01/02/2008	JN05 On 07-February-08			jNote	9.7500	9.7420	0.3798	0.3794	0.00
01/02/2008	JN05 On 02-May-08			jNote	9.6400	9.6240	0.3769	0.3763	0.00
01/02/2008	JN05 On 07-August-08			jNote	9.5100	9.4940	0.3723	0.3716	0.00
01/02/2008	JN10 On 07-February-08			jNote	9.5000	9.4790	0.6041	0.6028	0.00
01/02/2008	JN10 On 02-May-08			jNote	9.4300	9.4000	0.6026	0.6012	0.00
01/02/2008	JN10 On 07-August-08			jNote	9.3500	9.3150	0.5994	0.5979	0.00
01/02/2008	JROD On 29-February-08			jRod	10.7100	10.7360	0.0075	0.0070	0.00
01/02/2008	JROD On 31-March-08			jRod	10.9300	11.0060	0.0080	0.0076	0.00
01/02/2008	JROD On 30-April-08			jRod	11.1700	11.2930	0.0084	0.0082	0.00
01/02/2008	JROD On 30-May-08			jRod	11.0300	11.1000	0.0156	0.0154	0.00
01/02/2008	JROD On 30-June-08			jRod	11.1700	11.2360	0.0161	0.0159	0.00
01/02/2008	JROD On 31-July-08			jRod	11.2800	11.3390	0.0165	0.0162	0.00
01/02/2008	OTH1 On 07-February-08			Index Future	249.6200	248.7770	249.6150	248.7770	0.00
01/02/2008	OTH1 On 02-May-08			Index Future	255.9800	255.1240	255.9840	255.1240	0.00
01/02/2008	OTH1 On 07-August-08			Index Future	263.3100	262.7730	263.3120	262.7730	0.00
01/02/2008	OTH1 On 06-November-08			Index Future	270.8000	269.8890	270.7990	269.8890	12.00
01/02/2008	R153 On 07-February-08			Bond Future	9.2100	9.2800	114.3388	114.1749	8075.00
01/02/2008	R153 On 02-May-08			Bond Future	8.9700	9.0380	110.6496	110.4986	3800.00
01/02/2008	R153 On 07-August-08			Bond Future	8.6800	8.7490	113.7825	113.6469	1290.00
01/02/2008	R157 On 07-February-08			Bond Future	8.6200	8.6970	132.3341	131.8215	9681.00
01/02/2008	R157 On 02-May-08			Bond Future	8.4900	8.5670	128.9339	128.4300	620.00
01/02/2008	R157 On 07-August-08			Bond Future	8.3500	8.4290	132.6384	132.1456	2500.00
01/02/2008	R186 On 07-February-08			Bond Future	8.4100	8.4470	121.1246	120.6954	0.00
01/02/2008	R186 On 02-May-08			Bond Future	8.3100	8.3640	124.4642	123.9246	0.00
01/02/2008	R186 On 07-August-08			Bond Future	8.2400	8.2780	122.6905	122.2573	220.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2008	R196 On 07-February-08			Bond Future	9.7300	10.1610	104.8114	104.3922	0.00
01/02/2008	R196 On 02-May-08			Bond Future	9.7100	9.7290	102.0574	102.0443	0.00
01/02/2008	R196 On 07-August-08			Bond Future	9.1400	9.1350	104.9307	104.9312	0.00
01/02/2008	R201 On 07-February-08			Bond Future	8.6500	8.7250	101.7827	101.3749	0.00
01/02/2008	R201 On 02-May-08			Bond Future	8.5100	8.5890	104.4835	104.0826	0.00
01/02/2008	R201 On 07-August-08			Bond Future	8.3700	8.4450	103.0940	102.7019	0.00
01/02/2008	R203 On 07-February-08			Bond Future	8.5100	8.5800	101.7061	101.2597	0.00
01/02/2008	R203 On 02-May-08			Bond Future	8.4000	8.4690	100.2184	99.7749	0.00
01/02/2008	R203 On 07-August-08			Bond Future	8.2800	8.3510	103.1548	102.7154	0.00
01/02/2008	R204 On 07-February-08			Bond Future	8.5000	8.5730	97.6215	97.1446	3331.00
01/02/2008	R204 On 02-May-08			Bond Future	8.4000	8.4710	100.2192	99.7440	0.00
01/02/2008	R204 On 07-August-08			Bond Future	8.3000	8.3650	99.0963	98.6238	0.00
01/02/2008	R206 On 07-February-08			Bond Future	8.6900	8.7740	95.1290	94.7777	0.00
01/02/2008	R206 On 02-May-08			Bond Future	8.5500	8.6330	97.6431	97.2994	0.00
01/02/2008	R206 On 07-August-08			Bond Future	8.4000	8.4800	96.7035	96.3694	0.00
01/02/2008	R206 On 06-November-08			Bond Future	8.3200	8.3000	99.0028	99.0960	610.00
01/02/2008	R207 On 07-February-08			Bond Future	8.5000	8.5650	91.3274	90.8431	0.00
01/02/2008	R207 On 02-May-08			Bond Future	8.4000	8.4730	93.7541	93.2703	0.00
01/02/2008	R207 On 07-August-08			Bond Future	8.3100	8.3750	92.8531	92.3709	0.00
01/02/2008	R209 On 07-February-08			Bond Future	8.2000	8.2200	80.9924	80.8128	6410.00
01/02/2008	R209 On 02-May-08			Bond Future	8.1300	8.1510	79.9917	79.8100	0.00
01/02/2008	R209 On 07-August-08			Bond Future	8.0600	8.0790	82.3582	82.1743	0.00
01/02/2008	R209 On 06-November-08			Bond Future	7.8900	8.0040	82.4693	81.3511	260.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2008	TRT1 On 07-February-08			Index Future	256.7000	255.9000	256.6970	255.9000	0.00
01/02/2008	TRT1 On 02-May-08			Index Future	263.2500	262.4290	263.2470	262.4290	0.00
01/02/2008	TRT1 On 07-August-08			Index Future	271.0100	270.4930	271.0120	270.4930	0.00
01/02/2008	TRT1 On 06-November-08			Index Future	278.4800	277.6160	278.4830	277.6160	400.00