



Derivatives Weekly Statistics Report

From 2008/03/17 To 2008/03/20

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2008	\$ / R On 17-March-08			Currency Future	8.1500	7.9304	8.1471	7.9304	0.00
17/03/2008	\$ / R On 13-June-08			Currency Future	8.3200	8.1071	8.3224	8.1071	30983.00
17/03/2008	\$ / R On 15-September-08			Currency Future	8.5200	8.2933	8.5196	8.2933	16356.00
17/03/2008	\$ / R On 12-December-08			Currency Future	8.7200	8.4843	8.7220	8.4843	3000.00
17/03/2008	£ / R On 17-March-08			Currency Future	16.3600	16.1578	16.3561	16.1578	0.00
17/03/2008	£ / R On 13-June-08			Currency Future	16.5700	16.3919	16.5745	16.3919	2339.00
17/03/2008	£ / R On 15-September-08			Currency Future	16.8200	16.6318	16.8238	16.6318	583.00
17/03/2008	£ / R On 12-December-08			Currency Future	17.0900	16.8859	17.0921	16.8859	0.00
17/03/2008	€ / R On 17-March-08			Currency Future	12.8400	12.4090	12.8444	12.4090	0.00
17/03/2008	€ / R On 13-June-08			Currency Future	13.0600	12.6259	13.0566	12.6259	7290.00
17/03/2008	€ / R On 15-September-08			Currency Future	13.2900	12.8499	13.2920	12.8499	7412.00
17/03/2008	€ / R On 12-December-08			Currency Future	13.5400	13.0822	13.5418	13.0822	1000.00
17/03/2008	ALBI On 02-May-08			Index Future	255.3800	256.2540	255.3825	256.2540	594.00
17/03/2008	ALBI On 07-August-08			Index Future	263.2300	264.1630	263.2300	264.1630	0.00
17/03/2008	ALBI On 06-November-08			Index Future	270.6900	271.6210	270.6890	271.6210	0.00
17/03/2008	CRD1 On 02-May-08			Index Future	110.7700	111.0200	110.7720	111.0200	0.00
17/03/2008	CRD1 On 07-August-08			Index Future	114.0700	114.3210	114.0660	114.3210	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
17/03/2008	CRD1 On 06-November-08			Index Future	117.2200	117.4830	117.2210	117.4830	8.00
17/03/2008	GOVI On 02-May-08			jGovi	257.6200	258.4555	257.6170	258.4555	19.00
17/03/2008	GOVI On 07-August-08			jGovi	265.0400	265.9045	265.0430	265.9045	142.00
17/03/2008	GOVI On 06-November-08			jGovi	272.4400	273.3255	272.4395	273.3255	60.00
17/03/2008	ILBI On 02-May-08			Index Future	309.5600	309.2740	309.5610	309.2740	0.00
17/03/2008	J153 On 31-August-10			jSwap	10.9200	10.8640	0.0734	0.0722	0.00
17/03/2008	J157 On 15-September-15			jSwap	10.1600	10.1300	0.0468	0.0495	0.00
17/03/2008	J186 On 21-December-26			jSwap	9.6900	9.5660	0.1904	0.1809	0.00
17/03/2008	J201 On 22-December-14			jSwap	10.2700	10.1690	0.1383	0.1335	0.00
17/03/2008	J203 On 15-September-17			jSwap	10.1000	10.0320	0.1551	0.1643	0.00
17/03/2008	J204 On 21-December-18			jSwap	10.1000	9.9610	0.1732	0.1648	0.00
17/03/2008	J207 On 15-January-20			jSwap	10.0300	9.9000	0.1413	0.1328	0.00
17/03/2008	JBAR On 21-December-05			jBar	11.3300	11.3250	11.3250	11.3250	0.00
17/03/2008	JFRA On 05-February-09			jFra	11.1200	11.0330	0.0270	0.0268	0.00
17/03/2008	JFRA On 02-May-08			jFra	11.3600	11.3630	0.0293	0.0293	0.00
17/03/2008	JFRA On 07-May-09			jFra	10.8500	10.7590	0.0263	0.0261	0.00
17/03/2008	JFRA On 07-August-08			jFra	11.3700	11.3330	0.0276	0.0275	0.00
17/03/2008	JFRA On 06-August-09			jFra	10.5300	10.4810	0.0256	0.0255	0.00
17/03/2008	JFRA On 06-November-08			jFra	11.2800	11.2010	0.0273	0.0272	0.00
17/03/2008	JFRA On 05-November-09			jFra	10.2300	10.1620	0.0249	0.0247	0.00
17/03/2008	JN02 On 02-May-08			jNote	10.8800	10.8190	0.1937	0.1928	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
17/03/2008	JN02 On 07-August-08			jNote	10.6800	10.6110	0.1890	0.1880	0.00
17/03/2008	JN05 On 02-May-08			jNote	10.2000	10.1040	0.3933	0.3903	0.00
17/03/2008	JN05 On 07-August-08			jNote	10.0900	9.9900	0.3892	0.3860	0.00
17/03/2008	JN10 On 02-May-08			jNote	9.9300	9.7900	0.6203	0.6146	0.00
17/03/2008	JN10 On 07-August-08			jNote	9.8600	9.7120	0.6174	0.6114	0.00
17/03/2008	JROD On 31-March-08			jRod	10.7100	10.7160	0.0070	0.0076	0.00
17/03/2008	JROD On 30-April-08			jRod	10.8600	10.8780	0.0072	0.0078	0.00
17/03/2008	JROD On 30-May-08			jRod	11.1400	11.1520	0.0079	0.0085	0.00
17/03/2008	JROD On 30-June-08			jRod	11.0800	11.0850	0.0153	0.0159	0.00
17/03/2008	JROD On 31-July-08			jRod	11.2500	11.2560	0.0160	0.0166	0.00
17/03/2008	OTH1 On 02-May-08			Index Future	244.2100	245.2730	244.2100	245.2730	0.00
17/03/2008	OTH1 On 07-August-08			Index Future	251.4700	252.5660	251.4710	252.5660	0.00
17/03/2008	OTH1 On 06-November-08			Index Future	258.4300	259.5510	258.4270	259.5510	12.00
17/03/2008	R153 On 02-May-08			Bond Future	9.6200	9.5830	109.2467	109.3317	10082.00
17/03/2008	R153 On 07-August-08			Bond Future	9.5100	9.4710	112.1846	112.2608	1290.00
17/03/2008	R153 On 06-November-08			Bond Future	9.3700	9.3330	108.4354	108.5030	0.00
17/03/2008	R157 On 02-May-08			Bond Future	9.2400	9.1640	124.2701	124.7522	10794.00
17/03/2008	R157 On 07-August-08			Bond Future	9.1700	9.0910	127.6926	128.1627	2527.00
17/03/2008	R157 On 06-November-08			Bond Future	9.1000	9.0160	124.1676	124.6262	0.00
17/03/2008	R186 On 02-May-08			Bond Future	9.1300	9.0480	116.1164	116.8970	1170.00
17/03/2008	R186 On 07-August-08			Bond Future	9.0700	8.9870	114.1696	114.9515	220.00
17/03/2008	R186 On 06-November-08			Bond Future	9.0100	8.9330	117.2383	118.0208	0.00
17/03/2008	R196 On 02-May-08			Bond Future	10.6900	10.6510	101.3132	101.3398	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
17/03/2008	R196 On 07-August-08			Bond Future	10.2700	10.2260	104.3357	104.3567	0.00
17/03/2008	R196 On 06-November-08			Bond Future	9.9600	9.9210	101.9665	101.9787	0.00
17/03/2008	R201 On 02-May-08			Bond Future	9.2500	9.1680	100.8548	101.2397	0.00
17/03/2008	R201 On 07-August-08			Bond Future	9.1400	9.0640	99.3550	99.7309	0.00
17/03/2008	R201 On 06-November-08			Bond Future	9.0500	8.9680	102.0267	102.3937	0.00
17/03/2008	R203 On 02-May-08			Bond Future	9.2400	9.1590	95.0626	95.5383	0.00
17/03/2008	R203 On 07-August-08			Bond Future	9.1600	9.0760	97.8380	98.3086	0.00
17/03/2008	R203 On 06-November-08			Bond Future	9.0900	9.0060	96.2721	96.7372	0.00
17/03/2008	R204 On 02-May-08			Bond Future	9.2400	9.1620	94.7077	95.2138	3779.00
17/03/2008	R204 On 07-August-08			Bond Future	9.1700	9.0890	93.4064	93.9088	0.00
17/03/2008	R204 On 06-November-08			Bond Future	9.1000	9.0230	95.9203	96.4186	0.00
17/03/2008	R206 On 02-May-08			Bond Future	9.2900	9.1960	94.5504	94.9234	0.00
17/03/2008	R206 On 07-August-08			Bond Future	9.1700	9.0840	93.5304	93.8927	0.00
17/03/2008	R206 On 06-November-08			Bond Future	9.0700	8.9760	96.0483	96.4003	610.00
17/03/2008	R207 On 02-May-08			Bond Future	9.2400	9.1560	88.2123	88.7246	0.00
17/03/2008	R207 On 07-August-08			Bond Future	9.1700	9.0890	87.1276	87.6376	0.00
17/03/2008	R207 On 06-November-08			Bond Future	9.1100	9.0280	89.4650	89.9724	0.00
17/03/2008	R209 On 02-May-08			Bond Future	8.9600	8.8730	72.9740	73.6824	6260.00
17/03/2008	R209 On 07-August-08			Bond Future	8.9100	8.8200	75.1050	75.8197	0.00
17/03/2008	R209 On 06-November-08			Bond Future	8.8700	8.7750	73.9538	74.6737	260.00
17/03/2008	TRT1 On 02-May-08			Index Future	254.3400	255.1760	254.3420	255.1760	0.00
17/03/2008	TRT1 On 07-August-08			Index Future	261.9000	262.7630	261.9040	262.7630	0.00
17/03/2008	TRT1 On 06-November-08			Index Future	269.1500	270.0310	269.1490	270.0310	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2008	\$ / R On 13-June-08			Currency Future	8.2000	8.3224	8.2003	8.3224	30083.00
18/03/2008	\$ / R On 15-September-08			Currency Future	8.3900	8.5196	8.3929	8.5196	16129.00
18/03/2008	\$ / R On 12-December-08			Currency Future	8.5900	8.7220	8.5903	8.7220	3000.00
18/03/2008	£ / R On 13-June-08			Currency Future	16.4300	16.5745	16.4288	16.5745	2349.00
18/03/2008	£ / R On 15-September-08			Currency Future	16.6800	16.8238	16.6765	16.8238	517.00
18/03/2008	£ / R On 12-December-08			Currency Future	16.9400	17.0921	16.9376	17.0921	0.00
18/03/2008	€ / R On 13-June-08			Currency Future	12.8700	13.0566	12.8733	13.0566	7350.00
18/03/2008	€ / R On 15-September-08			Currency Future	13.1000	13.2920	13.1039	13.2920	7314.00
18/03/2008	€ / R On 12-December-08			Currency Future	13.3500	13.5418	13.3483	13.5418	1000.00
18/03/2008	ALBI On 02-May-08			Index Future	256.5300	255.3825	256.5320	255.3825	594.00
18/03/2008	ALBI On 07-August-08			Index Future	264.1400	263.2300	264.1420	263.2300	0.00
18/03/2008	ALBI On 06-November-08			Index Future	271.6100	270.6890	271.6140	270.6890	0.00
18/03/2008	CRD1 On 02-May-08			Index Future	111.1300	110.7720	111.1310	110.7720	0.00
18/03/2008	CRD1 On 07-August-08			Index Future	114.4400	114.0660	114.4360	114.0660	0.00
18/03/2008	CRD1 On 06-November-08			Index Future	117.6000	117.2210	117.6020	117.2210	8.00
18/03/2008	GOVI On 02-May-08			jGovi	258.7400	257.6170	258.7350	257.6170	19.00
18/03/2008	GOVI On 07-August-08			jGovi	266.1900	265.0430	266.1935	265.0430	142.00
18/03/2008	GOVI On 06-November-08			jGovi	273.6200	272.4395	273.6225	272.4395	60.00
18/03/2008	ILBI On 02-May-08			Index Future	311.9700	309.5610	311.9670	309.5610	0.00
18/03/2008	J153 On 31-August-10			jSwap	10.8700	10.9170	0.0725	0.0734	0.00
18/03/2008	J157 On 15-September-15			jSwap	10.0900	10.1640	0.0430	0.0468	0.00
18/03/2008	J186 On 21-December-26			jSwap	9.5900	9.6900	0.1832	0.1904	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
18/03/2008	J201 On 22-December-14			jSwap	10.1900	10.2700	0.1345	0.1383	0.00
18/03/2008	J203 On 15-September-17			jSwap	10.0000	10.0970	0.1498	0.1551	0.00
18/03/2008	J204 On 21-December-18			jSwap	10.0000	10.0970	0.1675	0.1732	0.00
18/03/2008	J207 On 15-January-20			jSwap	9.9300	10.0310	0.1351	0.1413	0.00
18/03/2008	JBAR On 21-December-05			jBar	11.3600	11.3250	11.3580	11.3250	0.00
18/03/2008	JFRA On 05-February-09			jFra	11.0800	11.1190	0.0269	0.0270	0.00
18/03/2008	JFRA On 02-May-08			jFra	11.3700	11.3640	0.0293	0.0293	0.00
18/03/2008	JFRA On 07-May-09			jFra	10.7600	10.8520	0.0261	0.0263	0.00
18/03/2008	JFRA On 07-August-08			jFra	11.3600	11.3720	0.0275	0.0276	0.00
18/03/2008	JFRA On 06-August-09			jFra	10.4900	10.5310	0.0255	0.0256	0.00
18/03/2008	JFRA On 06-November-08			jFra	11.2400	11.2780	0.0273	0.0273	0.00
18/03/2008	JFRA On 05-November-09			jFra	10.1700	10.2320	0.0247	0.0249	0.00
18/03/2008	JN02 On 02-May-08			jNote	10.8300	10.8760	0.1930	0.1937	0.00
18/03/2008	JN02 On 07-August-08			jNote	10.6200	10.6750	0.1881	0.1890	0.00
18/03/2008	JN05 On 02-May-08			jNote	10.1100	10.2010	0.3903	0.3933	0.00
18/03/2008	JN05 On 07-August-08			jNote	9.9900	10.0930	0.3860	0.3892	0.00
18/03/2008	JN10 On 02-May-08			jNote	9.8300	9.9290	0.6165	0.6203	0.00
18/03/2008	JN10 On 07-August-08			jNote	9.7500	9.8570	0.6134	0.6174	0.00
18/03/2008	JROD On 31-March-08			jRod	10.7100	10.7090	0.0070	0.0070	0.00
18/03/2008	JROD On 30-April-08			jRod	10.8700	10.8640	0.0073	0.0072	0.00
18/03/2008	JROD On 30-May-08			jRod	11.1600	11.1370	0.0080	0.0079	0.00
18/03/2008	JROD On 30-June-08			jRod	11.0900	11.0770	0.0154	0.0153	0.00
18/03/2008	JROD On 31-July-08			jRod	11.2500	11.2460	0.0160	0.0160	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2008	OTH1 On 02-May-08			Index Future	245.5500	244.2100	245.5470	244.2100	0.00
18/03/2008	OTH1 On 07-August-08			Index Future	252.8500	251.4710	252.8480	251.4710	0.00
18/03/2008	OTH1 On 06-November-08			Index Future	259.8400	258.4270	259.8430	258.4270	12.00
18/03/2008	R153 On 02-May-08			Bond Future	9.5300	9.6230	109.4380	109.2467	10082.00
18/03/2008	R153 On 07-August-08			Bond Future	9.4200	9.5110	112.3560	112.1846	1290.00
18/03/2008	R153 On 06-November-08			Bond Future	9.2800	9.3730	108.5876	108.4354	0.00
18/03/2008	R157 On 02-May-08			Bond Future	9.1500	9.2440	124.8126	124.2701	10794.00
18/03/2008	R157 On 07-August-08			Bond Future	9.0800	9.1710	128.2216	127.6926	2527.00
18/03/2008	R157 On 06-November-08			Bond Future	9.0100	9.0960	124.6837	124.1676	0.00
18/03/2008	R186 On 02-May-08			Bond Future	9.0400	9.1280	116.9952	116.1164	1170.00
18/03/2008	R186 On 07-August-08			Bond Future	8.9800	9.0670	115.0498	114.1696	220.00
18/03/2008	R186 On 06-November-08			Bond Future	8.9200	9.0130	118.1192	117.2383	0.00
18/03/2008	R196 On 02-May-08			Bond Future	10.7000	10.6860	101.3003	101.3132	0.00
18/03/2008	R196 On 07-August-08			Bond Future	10.2600	10.2660	104.3394	104.3357	0.00
18/03/2008	R196 On 06-November-08			Bond Future	9.9200	9.9620	101.9781	101.9665	0.00
18/03/2008	R201 On 02-May-08			Bond Future	9.1700	9.2480	101.2397	100.8548	0.00
18/03/2008	R201 On 07-August-08			Bond Future	9.0600	9.1440	99.7309	99.3550	0.00
18/03/2008	R201 On 06-November-08			Bond Future	8.9700	9.0480	102.3937	102.0267	0.00
18/03/2008	R203 On 02-May-08			Bond Future	9.1500	9.2390	95.5980	95.0626	0.00
18/03/2008	R203 On 07-August-08			Bond Future	9.0700	9.1560	98.3676	97.8380	0.00
18/03/2008	R203 On 06-November-08			Bond Future	9.0000	9.0860	96.7955	96.2721	0.00
18/03/2008	R204 On 02-May-08			Bond Future	9.1500	9.2420	95.2774	94.7077	3779.00
18/03/2008	R204 On 07-August-08			Bond Future	9.0800	9.1690	93.9718	93.4064	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
18/03/2008	R204 On 06-November-08			Bond Future	9.0100	9.1030	96.4811	95.9203	0.00
18/03/2008	R206 On 02-May-08			Bond Future	9.2000	9.2860	94.9234	94.5504	0.00
18/03/2008	R206 On 07-August-08			Bond Future	9.0800	9.1740	93.8927	93.5304	0.00
18/03/2008	R206 On 06-November-08			Bond Future	8.9800	9.0660	96.4003	96.0483	610.00
18/03/2008	R207 On 02-May-08			Bond Future	9.1500	9.2360	88.7890	88.2123	0.00
18/03/2008	R207 On 07-August-08			Bond Future	9.0800	9.1690	87.7016	87.1276	0.00
18/03/2008	R207 On 06-November-08			Bond Future	9.0200	9.1080	90.0361	89.4650	0.00
18/03/2008	R209 On 02-May-08			Bond Future	8.8700	8.9630	73.6824	72.9740	6260.00
18/03/2008	R209 On 07-August-08			Bond Future	8.8200	8.9100	75.8197	75.1050	0.00
18/03/2008	R209 On 06-November-08			Bond Future	8.7800	8.8650	74.6737	73.9538	260.00
18/03/2008	TRT1 On 02-May-08			Index Future	255.4500	254.3420	255.4500	254.3420	0.00
18/03/2008	TRT1 On 07-August-08			Index Future	263.0500	261.9040	263.0450	261.9040	0.00
18/03/2008	TRT1 On 06-November-08			Index Future	270.3200	269.1490	270.3230	269.1490	400.00
19/03/2008	\$ / R On 13-June-08			Currency Future	8.1900	8.2003	8.1861	8.2003	30241.00
19/03/2008	\$ / R On 15-September-08			Currency Future	8.3800	8.3929	8.3765	8.3929	16344.00
19/03/2008	\$ / R On 12-December-08			Currency Future	8.5700	8.5903	8.5680	8.5903	4265.00
19/03/2008	£ / R On 13-June-08			Currency Future	16.1800	16.4288	16.1838	16.4288	2395.00
19/03/2008	£ / R On 15-September-08			Currency Future	16.4300	16.6765	16.4336	16.6765	667.00
19/03/2008	£ / R On 12-December-08			Currency Future	16.7000	16.9376	16.6966	16.9376	50.00
19/03/2008	€ / R On 13-June-08			Currency Future	12.8000	12.8733	12.7982	12.8733	6850.00
19/03/2008	€ / R On 15-September-08			Currency Future	13.0300	13.1039	13.0276	13.1039	7414.00
19/03/2008	€ / R On 12-December-08			Currency Future	13.2700	13.3483	13.2680	13.3483	1780.00
19/03/2008	ALBI On 02-May-08			Index Future	256.7400	256.5320	256.7430	256.5320	594.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2008	ALBI On 07-August-08			Index Future	264.4700	264.1420	264.4730	264.1420	0.00
19/03/2008	ALBI On 06-November-08			Index Future	271.9600	271.6140	271.9630	271.6140	0.00
19/03/2008	CRD1 On 02-May-08			Index Future	111.1500	111.1310	111.1540	111.1310	0.00
19/03/2008	CRD1 On 07-August-08			Index Future	114.4600	114.4360	114.4590	114.4360	0.00
19/03/2008	CRD1 On 06-November-08			Index Future	117.6300	117.6020	117.6270	117.6020	8.00
19/03/2008	GOVI On 02-May-08			jGovi	258.9300	258.7350	258.9280	258.7350	19.00
19/03/2008	GOVI On 07-August-08			jGovi	266.3900	266.1935	266.3945	266.1935	142.00
19/03/2008	GOVI On 06-November-08			jGovi	273.8300	273.6225	273.8285	273.6225	60.00
19/03/2008	ILBI On 02-May-08			Index Future	312.7600	311.9670	312.7590	311.9670	0.00
19/03/2008	J153 On 31-August-10			jSwap	10.9200	10.8710	0.0735	0.0725	0.00
19/03/2008	J157 On 15-September-15			jSwap	10.0800	10.0870	0.0428	0.0430	0.00
19/03/2008	J186 On 21-December-26			jSwap	9.5800	9.5940	0.1824	0.1832	0.00
19/03/2008	J201 On 22-December-14			jSwap	10.1900	10.1860	0.1345	0.1345	0.00
19/03/2008	J203 On 15-September-17			jSwap	10.0000	9.9990	0.1499	0.1498	0.00
19/03/2008	J204 On 21-December-18			jSwap	10.0000	10.0000	0.1675	0.1675	0.00
19/03/2008	J207 On 15-January-20			jSwap	9.9300	9.9330	0.1351	0.1351	0.00
19/03/2008	JBAR On 21-December-05			jBar	11.3600	11.3580	11.3580	11.3580	0.00
19/03/2008	JFRA On 05-February-09			jFra	11.1700	11.0810	0.0271	0.0269	0.00
19/03/2008	JFRA On 02-May-08			jFra	11.3700	11.3670	0.0293	0.0293	0.00
19/03/2008	JFRA On 07-May-09			jFra	10.8300	10.7570	0.0263	0.0261	0.00
19/03/2008	JFRA On 07-August-08			jFra	11.3700	11.3550	0.0276	0.0275	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
19/03/2008	JFRA On 06-August-09			jFra	10.5600	10.4880	0.0256	0.0255	0.00
19/03/2008	JFRA On 06-November-08			jFra	11.2900	11.2440	0.0274	0.0273	0.00
19/03/2008	JFRA On 05-November-09			jFra	10.2600	10.1710	0.0249	0.0247	0.00
19/03/2008	JN02 On 02-May-08			jNote	10.8900	10.8340	0.1939	0.1930	0.00
19/03/2008	JN02 On 07-August-08			jNote	10.6800	10.6220	0.1890	0.1881	0.00
19/03/2008	JN05 On 02-May-08			jNote	10.1200	10.1050	0.3904	0.3903	0.00
19/03/2008	JN05 On 07-August-08			jNote	10.0000	9.9910	0.3863	0.3860	0.00
19/03/2008	JN10 On 02-May-08			jNote	9.8300	9.8280	0.6163	0.6165	0.00
19/03/2008	JN10 On 07-August-08			jNote	9.7500	9.7520	0.6132	0.6134	0.00
19/03/2008	JROD On 31-March-08			jRod	10.7100	10.7080	0.0070	0.0070	0.00
19/03/2008	JROD On 30-April-08			jRod	10.8600	10.8700	0.0072	0.0073	0.00
19/03/2008	JROD On 30-May-08			jRod	11.1400	11.1550	0.0079	0.0080	0.00
19/03/2008	JROD On 30-June-08			jRod	11.0800	11.0880	0.0154	0.0154	0.00
19/03/2008	JROD On 31-July-08			jRod	11.2500	11.2530	0.0160	0.0160	0.00
19/03/2008	OTH1 On 02-May-08			Index Future	245.8700	245.5470	245.8700	245.5470	0.00
19/03/2008	OTH1 On 07-August-08			Index Future	253.1800	252.8480	253.1810	252.8480	0.00
19/03/2008	OTH1 On 06-November-08			Index Future	260.1900	259.8430	260.1890	259.8430	12.00
19/03/2008	R153 On 02-May-08			Bond Future	9.5200	9.5330	109.4593	109.4380	10082.00
19/03/2008	R153 On 07-August-08			Bond Future	9.4100	9.4210	112.3750	112.3560	1290.00
19/03/2008	R153 On 06-November-08			Bond Future	9.2700	9.2830	108.6045	108.5876	0.00
19/03/2008	R157 On 02-May-08			Bond Future	9.1200	9.1540	124.9941	124.8126	10794.00
19/03/2008	R157 On 07-August-08			Bond Future	9.0500	9.0810	128.3986	128.2216	2527.00
19/03/2008	R157 On 06-November-08			Bond Future	8.9800	9.0060	124.8564	124.6837	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
19/03/2008	R186 On 02-May-08			Bond Future	9.0100	9.0380	117.2905	116.9952	1170.00
19/03/2008	R186 On 07-August-08			Bond Future	8.9500	8.9770	115.3456	115.0498	220.00
19/03/2008	R186 On 06-November-08			Bond Future	8.8900	8.9230	118.4151	118.1192	0.00
19/03/2008	R196 On 02-May-08			Bond Future	10.7100	10.7030	101.2919	101.3003	0.00
19/03/2008	R196 On 07-August-08			Bond Future	10.2700	10.2590	104.3331	104.3394	0.00
19/03/2008	R196 On 06-November-08			Bond Future	9.9300	9.9230	101.9760	101.9781	0.00
19/03/2008	R201 On 02-May-08			Bond Future	9.1500	9.1680	101.3362	101.2397	0.00
19/03/2008	R201 On 07-August-08			Bond Future	9.0400	9.0640	99.8252	99.7309	0.00
19/03/2008	R201 On 06-November-08			Bond Future	8.9500	8.9680	102.4858	102.3937	0.00
19/03/2008	R203 On 02-May-08			Bond Future	9.1200	9.1490	95.7774	95.5980	0.00
19/03/2008	R203 On 07-August-08			Bond Future	9.0400	9.0660	98.5450	98.3676	0.00
19/03/2008	R203 On 06-November-08			Bond Future	8.9700	8.9960	96.9708	96.7955	0.00
19/03/2008	R204 On 02-May-08			Bond Future	9.1100	9.1520	95.5320	95.2774	3779.00
19/03/2008	R204 On 07-August-08			Bond Future	9.0400	9.0790	94.2246	93.9718	0.00
19/03/2008	R204 On 06-November-08			Bond Future	8.9700	9.0130	96.7318	96.4811	0.00
19/03/2008	R206 On 02-May-08			Bond Future	9.1700	9.1960	95.0482	94.9234	0.00
19/03/2008	R206 On 07-August-08			Bond Future	9.0500	9.0840	94.0138	93.8927	0.00
19/03/2008	R206 On 06-November-08			Bond Future	8.9500	8.9760	96.5179	96.4003	610.00
19/03/2008	R207 On 02-May-08			Bond Future	9.1100	9.1460	89.0470	88.7890	0.00
19/03/2008	R207 On 07-August-08			Bond Future	9.0400	9.0790	87.9583	87.7016	0.00
19/03/2008	R207 On 06-November-08			Bond Future	8.9800	9.0180	90.2915	90.0361	0.00
19/03/2008	R209 On 02-May-08			Bond Future	8.8400	8.8730	73.9211	73.6824	6260.00
19/03/2008	R209 On 07-August-08			Bond Future	8.7900	8.8200	76.0606	75.8197	0.00
19/03/2008	R209 On 06-November-08			Bond Future	8.7500	8.7750	74.9163	74.6737	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
19/03/2008	TRT1 On 02-May-08			Index Future	255.6400	255.4500	255.6390	255.4500	0.00
19/03/2008	TRT1 On 07-August-08			Index Future	263.2400	263.0450	263.2410	263.0450	0.00
19/03/2008	TRT1 On 06-November-08			Index Future	270.5300	270.3230	270.5270	270.3230	400.00
20/03/2008	\$ / R On 13-June-08			Currency Future	8.3500	8.1861	8.3533	8.1861	30006.00
20/03/2008	\$ / R On 15-September-08			Currency Future	8.5500	8.3765	8.5467	8.3765	16443.00
20/03/2008	\$ / R On 12-December-08			Currency Future	8.7500	8.5680	8.7529	8.5680	4265.00
20/03/2008	£ / R On 13-June-08			Currency Future	16.4500	16.1838	16.4451	16.1838	2395.00
20/03/2008	£ / R On 15-September-08			Currency Future	16.7000	16.4336	16.6961	16.4336	667.00
20/03/2008	£ / R On 12-December-08			Currency Future	16.9800	16.6966	16.9773	16.6966	50.00
20/03/2008	€ / R On 13-June-08			Currency Future	12.8400	12.7982	12.8374	12.7982	10580.00
20/03/2008	€ / R On 15-September-08			Currency Future	13.0700	13.0276	13.0683	13.0276	8524.00
20/03/2008	€ / R On 12-December-08			Currency Future	13.3200	13.2680	13.3212	13.2680	1780.00
20/03/2008	ALBI On 02-May-08			Index Future	256.2400	256.7430	256.2440	256.7430	594.00
20/03/2008	ALBI On 07-August-08			Index Future	264.4200	264.4730	264.4180	264.4730	0.00
20/03/2008	ALBI On 06-November-08			Index Future	271.9200	271.9630	271.9160	271.9630	0.00
20/03/2008	CRD1 On 02-May-08			Index Future	110.9600	111.1540	110.9630	111.1540	0.00
20/03/2008	CRD1 On 07-August-08			Index Future	114.2600	114.4590	114.2620	114.4590	0.00
20/03/2008	CRD1 On 06-November-08			Index Future	117.4300	117.6270	117.4260	117.6270	8.00
20/03/2008	GOVI On 02-May-08			jGovi	258.4300	258.9280	258.4275	258.9280	19.00
20/03/2008	GOVI On 07-August-08			jGovi	265.8800	266.3945	265.8805	266.3945	142.00
20/03/2008	GOVI On 06-November-08			jGovi	273.3000	273.8285	273.3005	273.8285	60.00
20/03/2008	ILBI On 02-May-08			Index Future	312.6900	312.7590	312.6920	312.7590	0.00
20/03/2008	J153 On 31-August-10			jSwap	10.9700	10.9190	0.0745	0.0735	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
20/03/2008	J157 On 15-September-15			jSwap	10.1000	10.0840	0.0435	0.0428	0.00
20/03/2008	J186 On 21-December-26			jSwap	9.5700	9.5840	0.1816	0.1824	0.00
20/03/2008	J201 On 22-December-14			jSwap	10.2000	10.1870	0.1352	0.1345	0.00
20/03/2008	J203 On 15-September-17			jSwap	10.0000	10.0000	0.1495	0.1499	0.00
20/03/2008	J204 On 21-December-18			jSwap	9.9900	10.0010	0.1666	0.1675	0.00
20/03/2008	J207 On 15-January-20			jSwap	9.9200	9.9340	0.1340	0.1351	0.00
20/03/2008	JBAR On 21-December-05			jBar	11.3800	11.3580	11.3750	11.3580	0.00
20/03/2008	JFRA On 05-February-09			jFra	11.2800	11.1730	0.0273	0.0271	0.00
20/03/2008	JFRA On 02-May-08			jFra	11.3700	11.3690	0.0293	0.0293	0.00
20/03/2008	JFRA On 07-May-09			jFra	10.8600	10.8310	0.0263	0.0263	0.00
20/03/2008	JFRA On 07-August-08			jFra	11.3800	11.3660	0.0276	0.0276	0.00
20/03/2008	JFRA On 06-August-09			jFra	10.6300	10.5560	0.0258	0.0256	0.00
20/03/2008	JFRA On 06-November-08			jFra	11.3200	11.2890	0.0275	0.0274	0.00
20/03/2008	JFRA On 05-November-09			jFra	10.2900	10.2560	0.0250	0.0249	0.00
20/03/2008	JN02 On 02-May-08			jNote	10.9300	10.8850	0.1946	0.1939	0.00
20/03/2008	JN02 On 07-August-08			jNote	10.7400	10.6790	0.1900	0.1890	0.00
20/03/2008	JN05 On 02-May-08			jNote	10.1400	10.1150	0.3910	0.3904	0.00
20/03/2008	JN05 On 07-August-08			jNote	10.0300	10.0030	0.3870	0.3863	0.00
20/03/2008	JN10 On 02-May-08			jNote	9.8200	9.8290	0.6153	0.6163	0.00
20/03/2008	JN10 On 07-August-08			jNote	9.7400	9.7530	0.6121	0.6132	0.00
20/03/2008	JROD On 31-March-08			jRod	10.7000	10.7060	0.0082	0.0070	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
20/03/2008	JROD On 30-April-08			jRod	10.8600	10.8620	0.0083	0.0072	0.00
20/03/2008	JROD On 30-May-08			jRod	11.1500	11.1440	0.0090	0.0079	0.00
20/03/2008	JROD On 30-June-08			jRod	11.0900	11.0830	0.0165	0.0154	0.00
20/03/2008	JROD On 31-July-08			jRod	11.2500	11.2480	0.0171	0.0160	0.00
20/03/2008	OTH1 On 02-May-08			Index Future	245.3800	245.8700	245.3760	245.8700	0.00
20/03/2008	OTH1 On 07-August-08			Index Future	252.6700	253.1810	252.6720	253.1810	0.00
20/03/2008	OTH1 On 06-November-08			Index Future	259.6700	260.1890	259.6670	260.1890	12.00
20/03/2008	R153 On 02-May-08			Bond Future	9.5900	9.5230	109.3104	109.4593	10082.00
20/03/2008	R153 On 07-August-08			Bond Future	9.4800	9.4110	112.2417	112.3750	1290.00
20/03/2008	R153 On 06-November-08			Bond Future	9.3400	9.2730	108.4861	108.6045	0.00
20/03/2008	R157 On 02-May-08			Bond Future	9.1600	9.1240	124.7522	124.9941	10794.00
20/03/2008	R157 On 07-August-08			Bond Future	9.0900	9.0510	128.1627	128.3986	2527.00
20/03/2008	R157 On 06-November-08			Bond Future	9.0200	8.9760	124.6262	124.8564	0.00
20/03/2008	R186 On 02-May-08			Bond Future	9.0400	9.0080	116.9952	117.2905	1170.00
20/03/2008	R186 On 07-August-08			Bond Future	8.9800	8.9470	115.0498	115.3456	220.00
20/03/2008	R186 On 06-November-08			Bond Future	8.9200	8.8930	118.1192	118.4151	0.00
20/03/2008	R196 On 02-May-08			Bond Future	10.8000	10.7140	101.2282	101.2919	0.00
20/03/2008	R196 On 07-August-08			Bond Future	10.3700	10.2710	104.2818	104.3331	0.00
20/03/2008	R196 On 06-November-08			Bond Future	10.0200	9.9300	101.9491	101.9760	0.00
20/03/2008	R201 On 02-May-08			Bond Future	9.1900	9.1480	101.1433	101.3362	0.00
20/03/2008	R201 On 07-August-08			Bond Future	9.0800	9.0440	99.6368	99.8252	0.00
20/03/2008	R201 On 06-November-08			Bond Future	8.9900	8.9480	102.3018	102.4858	0.00
20/03/2008	R203 On 02-May-08			Bond Future	9.1500	9.1190	95.5980	95.7774	0.00
20/03/2008	R203 On 07-August-08			Bond Future	9.0700	9.0360	98.3676	98.5450	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
20/03/2008	R203 On 06-November-08			Bond Future	9.0000	8.9660	96.7955	96.9708	0.00
20/03/2008	R204 On 02-May-08			Bond Future	9.1400	9.1120	95.3409	95.5320	3779.00
20/03/2008	R204 On 07-August-08			Bond Future	9.0700	9.0390	94.0349	94.2246	0.00
20/03/2008	R204 On 06-November-08			Bond Future	9.0000	8.9730	96.5437	96.7318	0.00
20/03/2008	R206 On 02-May-08			Bond Future	9.2100	9.1660	94.8819	95.0482	0.00
20/03/2008	R206 On 07-August-08			Bond Future	9.0900	9.0540	93.8523	94.0138	0.00
20/03/2008	R206 On 06-November-08			Bond Future	8.9900	8.9460	96.3611	96.5179	610.00
20/03/2008	R207 On 02-May-08			Bond Future	9.1400	9.1060	88.8534	89.0470	0.00
20/03/2008	R207 On 07-August-08			Bond Future	9.0700	9.0390	87.7657	87.9583	0.00
20/03/2008	R207 On 06-November-08			Bond Future	9.0100	8.9780	90.0998	90.2915	0.00
20/03/2008	R209 On 02-May-08			Bond Future	8.8600	8.8430	73.7619	73.9211	6260.00
20/03/2008	R209 On 07-August-08			Bond Future	8.8100	8.7900	75.8999	76.0606	0.00
20/03/2008	R209 On 06-November-08			Bond Future	8.7700	8.7450	74.7544	74.9163	260.00
20/03/2008	TRT1 On 02-May-08			Index Future	255.1400	255.6390	255.1440	255.6390	0.00
20/03/2008	TRT1 On 07-August-08			Index Future	262.7300	263.2410	262.7310	263.2410	0.00
20/03/2008	TRT1 On 06-November-08			Index Future	270.0000	270.5270	270.0040	270.5270	400.00