



# Derivatives Weekly Statistics Report

From 2008/04/14 To 2008/04/18

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2008	\$ / R On 13-June-08			Currency Future	7.8800	7.9270	7.8751	7.9270	55070.00
18/04/2008	\$ / R On 15-September-08			Currency Future	8.0500	8.1097	8.0544	8.1097	20024.00
18/04/2008	\$ / R On 12-December-08			Currency Future	8.2400	8.2947	8.2362	8.2947	8071.00
18/04/2008	£ / R On 13-June-08			Currency Future	15.6600	15.6774	15.6608	15.6774	5194.00
18/04/2008	£ / R On 15-September-08			Currency Future	15.9200	15.9380	15.9173	15.9380	611.00
18/04/2008	£ / R On 12-December-08			Currency Future	16.1800	16.2063	16.1821	16.2063	216.00
18/04/2008	€ / R On 13-June-08			Currency Future	12.3600	12.5777	12.3636	12.5777	17327.00
18/04/2008	€ / R On 15-September-08			Currency Future	12.5900	12.8108	12.5923	12.8108	8514.00
18/04/2008	€ / R On 12-December-08			Currency Future	12.8300	13.0484	12.8261	13.0484	4861.00
18/04/2008	ALBI On 02-May-08			Index Future	255.0500	255.6080	255.0520	255.6080	594.00
18/04/2008	ALBI On 07-August-08			Index Future	263.6000	263.6240	263.5990	263.6240	0.00
18/04/2008	ALBI On 06-November-08			Index Future	271.4000	271.4150	271.4030	271.4150	0.00
18/04/2008	CRD1 On 02-May-08			Index Future	110.4600	110.6210	110.4640	110.6210	0.00
18/04/2008	CRD1 On 07-August-08			Index Future	113.7500	113.9080	113.7470	113.9080	0.00
18/04/2008	CRD1 On 06-November-08			Index Future	116.8800	117.0440	116.8790	117.0440	8.00
18/04/2008	GOVI On 02-May-08			jGovi	257.2600	257.7950	257.2595	257.7950	19.00

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18/04/2008	GOVI On 07-August-08			jGovi	264.7700	265.3190	264.7685	265.3190	142.00
18/04/2008	GOVI On 06-November-08			jGovi	272.0800	272.6440	272.0790	272.6440	60.00
18/04/2008	ILBI On 02-May-08			Index Future	316.7500	316.7130	316.7530	316.7130	0.00
18/04/2008	J153 On 31-August-10			jSwap	11.3900	11.3930	0.0839	0.0838	0.00
18/04/2008	J157 On 15-September-15			jSwap	10.2000	10.2000	0.0488	0.0487	0.00
18/04/2008	J186 On 21-December-26			jSwap	9.6100	9.6050	0.1854	0.1853	0.00
18/04/2008	J201 On 22-December-14			jSwap	10.3600	10.3620	0.1433	0.1431	0.00
18/04/2008	J203 On 15-September-17			jSwap	10.0700	10.0640	0.1539	0.1538	0.00
18/04/2008	J204 On 21-December-18			jSwap	10.0300	10.0300	0.1698	0.1697	0.00
18/04/2008	J207 On 15-January-20			jSwap	9.9400	9.9390	0.1359	0.1358	0.00
18/04/2008	JBAR On 21-December-05			jBar	11.7200	11.6750	11.7170	11.6750	0.00
18/04/2008	JFRA On 05-February-09			jFra	11.7100	11.7070	0.0284	0.0284	0.00
18/04/2008	JFRA On 02-May-08			jFra	11.7100	11.7120	0.0302	0.0302	0.00
18/04/2008	JFRA On 07-May-09			jFra	11.4600	11.4570	0.0278	0.0278	0.00
18/04/2008	JFRA On 07-August-08			jFra	11.8600	11.8570	0.0287	0.0287	0.00
18/04/2008	JFRA On 06-August-09			jFra	11.1300	11.1230	0.0270	0.0270	0.00
18/04/2008	JFRA On 06-November-08			jFra	11.8100	11.8060	0.0286	0.0286	0.00
18/04/2008	JFRA On 05-November-09			jFra	10.8300	10.8260	0.0263	0.0263	0.00
18/04/2008	JN02 On 05-February-09			jNote	10.7300	10.7250	0.1897	0.1897	0.00
18/04/2008	JN02 On 02-May-08			jNote	11.4000	11.4020	0.2020	0.2020	0.00
18/04/2008	JN02 On 07-August-08			jNote	11.2200	11.2150	0.1974	0.1974	0.00

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18/04/2008	JN02 On 06-November-08			jNote	10.9800	10.9780	0.1937	0.1936	0.00
18/04/2008	JN05 On 02-May-08			jNote	10.4300	10.4270	0.3987	0.3987	0.00
18/04/2008	JN05 On 07-August-08			jNote	10.2900	10.2930	0.3938	0.3938	0.00
18/04/2008	JN05 On 07-November-08			jNote	9.4600	9.4630	0.3548	0.3548	0.00
18/04/2008	JN10 On 02-May-08			jNote	9.8800	9.8770	0.6145	0.6144	0.00
18/04/2008	JN10 On 07-August-08			jNote	9.7800	9.7820	0.6107	0.6106	0.00
18/04/2008	JN10 On 07-November-08			jNote	9.2000	9.2040	0.5829	0.5830	0.00
18/04/2008	JROD On 30-April-08			jRod	10.8100	10.8230	0.0078	0.0072	0.00
18/04/2008	JROD On 30-May-08			jRod	11.1100	11.1160	0.0085	0.0080	0.00
18/04/2008	JROD On 30-June-08			jRod	11.4900	11.4950	0.0093	0.0088	0.00
18/04/2008	JROD On 31-July-08			jRod	11.2800	11.2860	0.0169	0.0164	0.00
18/04/2008	JROD On 29-August-08			jRod	11.4600	11.4650	0.0176	0.0171	0.00
18/04/2008	JROD On 30-September-08			jRod	11.6500	11.6580	0.0185	0.0179	0.00
18/04/2008	JROD On 31-October-08			jRod	11.4600	11.4690	0.0260	0.0255	0.00
18/04/2008	JROD On 28-November-08			jRod	11.6100	11.6190	0.0267	0.0262	0.00
18/04/2008	JROD On 31-December-08			jRod	11.8000	11.8130	0.0280	0.0275	0.00
18/04/2008	OTH1 On 02-May-08			Index Future	244.2100	244.8850	244.2110	244.8850	0.00
18/04/2008	OTH1 On 07-August-08			Index Future	251.4700	252.1610	251.4680	252.1610	0.00
18/04/2008	OTH1 On 06-November-08			Index Future	258.3900	259.1040	258.3930	259.1040	12.00
18/04/2008	R153 On 02-May-08			Bond Future	9.9400	9.9120	108.5719	108.6352	6532.00
18/04/2008	R153 On 07-August-08			Bond Future	9.7700	9.7390	111.6955	111.7522	1290.00
18/04/2008	R153 On 06-November-08			Bond Future	9.6500	9.6160	107.9754	108.0258	0.00
18/04/2008	R157 On 02-May-08			Bond Future	9.2300	9.1920	124.3423	124.5832	10988.00
18/04/2008	R157 On 07-August-08			Bond Future	9.1400	9.0980	127.8862	128.1215	6457.00
18/04/2008	R157 On 06-November-08			Bond Future	9.0700	9.0270	124.3336	124.5631	0.00

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18/04/2008	R186 On 02-May-08			Bond Future	9.0600	9.0140	116.7402	117.2313	1050.00
18/04/2008	R186 On 07-August-08			Bond Future	8.9900	8.9400	114.9220	115.4148	2320.00
18/04/2008	R186 On 06-November-08			Bond Future	8.9300	8.8800	118.0503	118.5437	0.00
18/04/2008	R196 On 02-May-08			Bond Future	11.0800	11.0550	101.0125	101.0336	0.00
18/04/2008	R196 On 07-August-08			Bond Future	10.6300	10.6180	104.1471	104.1518	0.00
18/04/2008	R196 On 06-November-08			Bond Future	10.3300	10.3230	101.8581	101.8599	0.00
18/04/2008	R201 On 02-May-08			Bond Future	9.2700	9.2270	100.7637	100.9557	0.00
18/04/2008	R201 On 07-August-08			Bond Future	9.1500	9.1140	99.3081	99.4958	0.00
18/04/2008	R201 On 06-November-08			Bond Future	9.0600	9.0180	101.9809	102.1641	0.00
18/04/2008	R203 On 02-May-08			Bond Future	9.1900	9.1490	95.3596	95.5980	0.00
18/04/2008	R203 On 07-August-08			Bond Future	9.0900	9.0490	98.2319	98.4681	0.00
18/04/2008	R203 On 06-November-08			Bond Future	9.0100	8.9690	96.7197	96.9533	0.00
18/04/2008	R204 On 02-May-08			Bond Future	9.1800	9.1410	95.0933	95.3473	3779.00
18/04/2008	R204 On 07-August-08			Bond Future	9.0900	9.0520	93.8899	94.1423	0.00
18/04/2008	R204 On 06-November-08			Bond Future	9.0200	8.9770	96.4561	96.7067	0.00
18/04/2008	R206 On 02-May-08			Bond Future	9.3000	9.2530	94.4801	94.6869	0.00
18/04/2008	R206 On 07-August-08			Bond Future	9.1700	9.1200	93.5465	93.7476	0.00
18/04/2008	R206 On 06-November-08			Bond Future	9.0500	9.0010	96.1069	96.3023	610.00
18/04/2008	R207 On 02-May-08			Bond Future	9.1800	9.1430	88.5513	88.8083	0.00
18/04/2008	R207 On 07-August-08			Bond Future	9.1000	9.0610	87.5608	87.8170	0.00
18/04/2008	R207 On 06-November-08			Bond Future	9.0300	8.9910	89.9533	90.2084	0.00
18/04/2008	R209 On 02-May-08			Bond Future	8.8900	8.8370	73.5715	73.9690	6225.00
18/04/2008	R209 On 07-August-08			Bond Future	8.8200	8.7740	75.7877	76.1895	2450.00

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18/04/2008	R209 On 06-November-08			Bond Future	8.7700	8.7230	74.6899	75.0950	260.00
18/04/2008	TRT1 On 02-May-08			Index Future	253.9500	254.4840	253.9510	254.4840	0.00
18/04/2008	TRT1 On 07-August-08			Index Future	261.5000	262.0460	261.4970	262.0460	0.00
18/04/2008	TRT1 On 06-November-08			Index Future	268.7000	269.2610	268.6990	269.2610	400.00