



Derivatives Weekly Statistics Report

From 2007/10/15 To 2007/10/19

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2007	\$ / R On 17-March-08			Currency Future	6.9300	6.9121	6.9260	6.9121	15747.00
15/10/2007	\$ / R On 13-June-08			Currency Future	7.0200	7.0126	7.0247	7.0126	1006.00
15/10/2007	\$ / R On 14-December-07			Currency Future	6.8300	6.8145	6.8294	6.8145	24728.00
15/10/2007	£ / R On 17-March-08			Currency Future	14.0800	13.9987	14.0811	13.9987	0.00
15/10/2007	£ / R On 13-June-08			Currency Future	14.2400	14.1615	14.2415	14.1615	0.00
15/10/2007	£ / R On 14-December-07			Currency Future	13.9200	13.8369	13.9215	13.8369	0.00
15/10/2007	€ / R On 17-March-08			Currency Future	9.8800	9.8147	9.8791	9.8147	0.00
15/10/2007	€ / R On 13-June-08			Currency Future	10.0300	9.9655	10.0283	9.9655	0.00
15/10/2007	€ / R On 14-December-07			Currency Future	9.7300	9.6649	9.7292	9.6649	0.00
15/10/2007	ALBI On 07-February-08			Index Future	267.6600	266.6590	267.6600	266.6590	0.00
15/10/2007	ALBI On 02-May-08			Index Future	274.1700	273.1830	274.1690	273.1830	0.00
15/10/2007	ALBI On 07-August-08			Index Future	281.8000	280.8490	281.8030	280.8490	0.00
15/10/2007	ALBI On 01-November-07			Index Future	260.2200	259.2200	260.2190	259.2200	166.00
15/10/2007	ALBI On 06-November-08			Index Future	288.9000	287.9750	288.9020	287.9750	0.00
15/10/2007	CRD1 On 07-February-08			Index Future	114.5400	114.1630	114.5410	114.1630	0.00
15/10/2007	CRD1 On 01-November-07			Index Future	111.5000	111.1360	111.5040	111.1360	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
15/10/2007	GOVI On 07-February-08			jGovi	268.2500	267.2240	268.2490	267.2240	4.00
15/10/2007	GOVI On 02-May-08			jGovi	275.0500	273.9930	275.0460	273.9930	0.00
15/10/2007	GOVI On 01-November-07			jGovi	261.1400	260.1370	261.1360	260.1370	60.00
15/10/2007	ILBI On 07-February-08			Index Future	291.8300	291.7680	291.8320	291.7680	0.00
15/10/2007	ILBI On 01-November-07			Index Future	283.7700	283.7090	283.7660	283.7090	0.00
15/10/2007	J153 On 31-August-10			jSwap	9.8000	9.8720	0.0589	0.0608	0.00
15/10/2007	J157 On 15-September-15			jSwap	9.1100	9.1850	0.0081	0.0036	0.00
15/10/2007	J186 On 21-December-26			jSwap	8.2700	8.3790	0.0741	0.0839	0.00
15/10/2007	J201 On 22-December-14			jSwap	9.1900	9.2690	0.0921	0.0960	0.00
15/10/2007	J203 On 15-September-17			jSwap	8.9500	9.0370	0.0942	0.0993	0.00
15/10/2007	J204 On 21-December-18			jSwap	8.8800	8.9590	0.0999	0.1050	0.00
15/10/2007	J207 On 15-January-20			jSwap	8.7900	8.8670	0.0597	0.0652	0.00
15/10/2007	JBAR On 21-December-05			jBar	10.6200	0.0000	10.6210	0.0000	0.00
15/10/2007	JFRA On 07-February-08			jFra	10.5500	10.6020	0.0256	0.0258	0.00
15/10/2007	JFRA On 02-May-08			jFra	10.4000	10.4790	0.0269	0.0271	0.00
15/10/2007	JFRA On 07-August-08			jFra	10.1100	10.1840	0.0246	0.0248	0.00
15/10/2007	JFRA On 01-November-07			jFra	10.6000	10.5870	0.0277	0.0276	0.00
15/10/2007	JFRA On 06-November-08			jFra	9.9200	9.9440	0.0241	0.0242	0.00
15/10/2007	JN02 On 07-February-08			jNote	9.7700	9.8420	0.1746	0.1758	0.00
15/10/2007	JN02 On 02-May-08			jNote	9.5500	9.6340	0.1725	0.1739	0.00
15/10/2007	JN02 On 01-November-07			jNote	9.9900	10.0400	0.1797	0.1805	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
15/10/2007	JN05 On 07-February-08			jNote	9.1300	9.2340	0.3611	0.3644	0.00
15/10/2007	JN05 On 02-May-08			jNote	9.0200	9.1280	0.3580	0.3615	0.00
15/10/2007	JN05 On 01-November-07			jNote	9.2500	9.3480	0.3646	0.3676	0.00
15/10/2007	JN10 On 07-February-08			jNote	8.7400	8.8230	0.5718	0.5751	0.00
15/10/2007	JN10 On 02-May-08			jNote	8.6500	8.7390	0.5695	0.5729	0.00
15/10/2007	JN10 On 01-November-07			jNote	8.8300	8.9130	0.5758	0.5790	0.00
15/10/2007	JROD On 31-January-08			jRod	10.2000	10.1880	0.0112	0.0116	0.00
15/10/2007	JROD On 29-February-08			jRod	10.4300	10.4220	0.0121	0.0125	0.00
15/10/2007	JROD On 31-March-08			jRod	10.6000	10.5960	0.0130	0.0135	0.00
15/10/2007	JROD On 31-October-07			jRod	9.7000	9.7060	0.0045	0.0051	0.00
15/10/2007	JROD On 30-November-07			jRod	10.0800	10.0780	0.0054	0.0059	0.00
15/10/2007	JROD On 31-December-07			jRod	10.4300	10.4130	0.0064	0.0069	0.00
15/10/2007	OTH1 On 07-February-08			Index Future	263.7800	262.7410	263.7760	262.7410	0.00
15/10/2007	OTH1 On 01-November-07			Index Future	256.7800	255.7730	256.7810	255.7730	12.00
15/10/2007	R153 On 07-February-08			Bond Future	8.6600	8.7400	115.6374	115.4473	6220.00
15/10/2007	R153 On 02-May-08			Bond Future	8.5300	8.6130	111.5946	111.4200	0.00
15/10/2007	R153 On 01-November-07			Bond Future	8.7900	8.8700	112.6739	112.4655	4190.00
15/10/2007	R157 On 07-February-08			Bond Future	7.9700	8.0370	136.6031	136.1343	3580.00
15/10/2007	R157 On 02-May-08			Bond Future	7.8800	7.9540	132.8184	132.3595	0.00
15/10/2007	R157 On 01-November-07			Bond Future	8.0600	8.1330	133.0978	132.6179	2660.00
15/10/2007	R186 On 07-February-08			Bond Future	7.7400	7.8100	128.6413	127.8195	0.00
15/10/2007	R186 On 02-May-08			Bond Future	7.6800	7.7460	131.6832	130.8600	0.00
15/10/2007	R186 On 01-November-07			Bond Future	7.8200	7.8850	130.3661	129.5465	0.00
15/10/2007	R196 On 07-February-08			Bond Future	9.0000	9.0430	105.5210	105.4826	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
15/10/2007	R196 On 02-May-08			Bond Future	8.7400	8.6910	102.8059	102.8472	0.00
15/10/2007	R196 On 01-November-07			Bond Future	9.3500	9.4030	102.6089	102.5467	0.00
15/10/2007	R201 On 07-February-08			Bond Future	7.9900	8.0460	105.2234	104.9041	0.00
15/10/2007	R201 On 02-May-08			Bond Future	7.8800	7.9410	107.7014	107.3884	0.00
15/10/2007	R201 On 01-November-07			Bond Future	8.1100	8.1680	106.7059	106.3796	910.00
15/10/2007	R203 On 07-February-08			Bond Future	7.8900	7.9540	105.7512	105.3478	0.00
15/10/2007	R203 On 02-May-08			Bond Future	7.8100	7.8690	104.0614	103.6619	0.00
15/10/2007	R203 On 01-November-07			Bond Future	7.9900	8.0520	102.8993	102.4917	0.00
15/10/2007	R204 On 07-February-08			Bond Future	7.8700	7.9410	102.0726	101.5664	3331.00
15/10/2007	R204 On 02-May-08			Bond Future	7.7900	7.8630	104.4793	103.9765	0.00
15/10/2007	R204 On 01-November-07			Bond Future	7.9600	8.0330	103.2716	102.7620	0.00
15/10/2007	R206 On 07-February-08			Bond Future	7.9700	8.0310	98.3777	98.1029	0.00
15/10/2007	R206 On 02-May-08			Bond Future	7.8600	7.9180	100.6939	100.4258	0.00
15/10/2007	R206 On 01-November-07			Bond Future	8.1100	8.1650	99.4059	99.1239	0.00
15/10/2007	R207 On 07-February-08			Bond Future	7.8400	7.9060	96.0612	95.5430	0.00
15/10/2007	R207 On 02-May-08			Bond Future	7.7700	7.8350	98.3243	97.8083	0.00
15/10/2007	R207 On 01-November-07			Bond Future	7.9200	7.9930	97.0294	96.5092	0.00
15/10/2007	R209 On 07-February-08			Bond Future	7.4400	7.4720	88.3277	88.0167	6590.00
15/10/2007	R209 On 02-May-08			Bond Future	7.3900	7.4170	87.2650	86.9513	0.00
15/10/2007	R209 On 01-November-07			Bond Future	7.5100	7.5380	85.9331	85.6253	0.00
15/10/2007	TRT1 On 07-February-08			Index Future	265.0400	264.0270	265.0410	264.0270	0.00
15/10/2007	TRT1 On 01-November-07			Index Future	258.0100	257.0260	258.0120	257.0260	400.00
16/10/2007	\$ / R On 17-March-08			Currency Future	7.0600	6.9260	7.0550	6.9260	15752.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2007	\$ / R On 13-June-08			Currency Future	7.1600	7.0247	7.1575	7.0247	1006.00
16/10/2007	\$ / R On 14-December-07			Currency Future	6.9600	6.8294	6.9555	6.8294	24712.00
16/10/2007	£ / R On 17-March-08			Currency Future	14.2800	14.0811	14.2759	14.0811	0.00
16/10/2007	£ / R On 13-June-08			Currency Future	14.4400	14.2415	14.4419	14.2415	0.00
16/10/2007	£ / R On 14-December-07			Currency Future	14.1100	13.9215	14.1117	13.9215	0.00
16/10/2007	€ / R On 17-March-08			Currency Future	10.0100	9.8791	10.0122	9.8791	0.00
16/10/2007	€ / R On 13-June-08			Currency Future	10.1600	10.0283	10.1642	10.0283	0.00
16/10/2007	€ / R On 14-December-07			Currency Future	9.8600	9.7292	9.8593	9.7292	0.00
16/10/2007	ALBI On 07-February-08			Index Future	266.6600	267.6600	266.6570	267.6600	0.00
16/10/2007	ALBI On 02-May-08			Index Future	273.1500	274.1690	273.1540	274.1690	0.00
16/10/2007	ALBI On 07-August-08			Index Future	280.8000	281.8030	280.7980	281.8030	0.00
16/10/2007	ALBI On 01-November-07			Index Future	259.2100	260.2190	259.2140	260.2190	166.00
16/10/2007	ALBI On 06-November-08			Index Future	287.9100	288.9020	287.9120	288.9020	0.00
16/10/2007	CRD1 On 07-February-08			Index Future	114.2200	114.5410	114.2170	114.5410	0.00
16/10/2007	CRD1 On 01-November-07			Index Future	111.1900	111.5040	111.1880	111.5040	8.00
16/10/2007	GOVI On 07-February-08			jGovi	267.2800	268.2490	267.2750	268.2490	4.00
16/10/2007	GOVI On 02-May-08			jGovi	274.0500	275.0460	274.0470	275.0460	0.00
16/10/2007	GOVI On 01-November-07			jGovi	260.1900	261.1360	260.1860	261.1360	60.00
16/10/2007	ILBI On 07-February-08			Index Future	291.8700	291.8320	291.8670	291.8320	0.00
16/10/2007	ILBI On 01-November-07			Index Future	283.8000	283.7660	283.7970	283.7660	0.00
16/10/2007	J153 On 31-August-10			jSwap	9.8300	9.7950	0.0598	0.0589	0.00
16/10/2007	J157 On 15-September-15			jSwap	9.1600	9.1050	0.0048	0.0081	0.00
16/10/2007	J186 On 21-December-26			jSwap	8.3500	8.2700	0.0815	0.0741	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
16/10/2007	J201 On 22-December-14			jSwap	9.2400	9.1920	0.0948	0.0921	0.00
16/10/2007	J203 On 15-September-17			jSwap	9.0100	8.9530	0.0979	0.0942	0.00
16/10/2007	J204 On 21-December-18			jSwap	8.9400	8.8820	0.1038	0.0999	0.00
16/10/2007	J207 On 15-January-20			jSwap	8.8500	8.7900	0.0641	0.0597	0.00
16/10/2007	JBAR On 21-December-05			jBar	10.6200	10.6210	10.6170	10.6210	0.00
16/10/2007	JFRA On 07-February-08			jFra	10.5700	10.5500	0.0257	0.0256	0.00
16/10/2007	JFRA On 02-May-08			jFra	10.4400	10.3950	0.0270	0.0269	0.00
16/10/2007	JFRA On 07-August-08			jFra	10.1700	10.1100	0.0247	0.0246	0.00
16/10/2007	JFRA On 01-November-07			jFra	10.6100	10.6020	0.0277	0.0277	0.00
16/10/2007	JFRA On 06-November-08			jFra	9.9300	9.9180	0.0242	0.0241	0.00
16/10/2007	JN02 On 07-February-08			jNote	9.8100	9.7690	0.1753	0.1746	0.00
16/10/2007	JN02 On 02-May-08			jNote	9.5900	9.5490	0.1732	0.1725	0.00
16/10/2007	JN02 On 01-November-07			jNote	10.0200	9.9880	0.1802	0.1797	0.00
16/10/2007	JN05 On 07-February-08			jNote	9.1700	9.1300	0.3624	0.3611	0.00
16/10/2007	JN05 On 02-May-08			jNote	9.0700	9.0190	0.3594	0.3580	0.00
16/10/2007	JN05 On 01-November-07			jNote	9.3000	9.2540	0.3659	0.3646	0.00
16/10/2007	JN10 On 07-February-08			jNote	8.8000	8.7370	0.5745	0.5718	0.00
16/10/2007	JN10 On 02-May-08			jNote	8.7100	8.6520	0.5722	0.5695	0.00
16/10/2007	JN10 On 01-November-07			jNote	8.8900	8.8300	0.5784	0.5758	0.00
16/10/2007	JROD On 31-January-08			jRod	10.2000	10.2020	0.0111	0.0112	0.00
16/10/2007	JROD On 29-February-08			jRod	10.4300	10.4310	0.0121	0.0121	0.00
16/10/2007	JROD On 31-March-08			jRod	10.5900	10.5960	0.0129	0.0130	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
16/10/2007	JROD On 31-October-07			jRod	9.7000	9.7030	0.0045	0.0045	0.00
16/10/2007	JROD On 30-November-07			jRod	10.0800	10.0840	0.0054	0.0054	0.00
16/10/2007	JROD On 31-December-07			jRod	10.4200	10.4340	0.0064	0.0064	0.00
16/10/2007	OTH1 On 07-February-08			Index Future	262.3800	263.7760	262.3770	263.7760	0.00
16/10/2007	OTH1 On 01-November-07			Index Future	255.4200	256.7810	255.4190	256.7810	12.00
16/10/2007	R153 On 07-February-08			Bond Future	8.7100	8.6600	115.5185	115.6374	6220.00
16/10/2007	R153 On 02-May-08			Bond Future	8.5800	8.5330	111.4855	111.5946	0.00
16/10/2007	R153 On 01-November-07			Bond Future	8.8400	8.7900	112.5436	112.6739	4190.00
16/10/2007	R157 On 07-February-08			Bond Future	8.0400	7.9670	136.1343	136.6031	3580.00
16/10/2007	R157 On 02-May-08			Bond Future	7.9500	7.8840	132.3595	132.8184	0.00
16/10/2007	R157 On 01-November-07			Bond Future	8.1300	8.0630	132.6179	133.0978	2660.00
16/10/2007	R186 On 07-February-08			Bond Future	7.8300	7.7400	127.5862	128.6413	0.00
16/10/2007	R186 On 02-May-08			Bond Future	7.7700	7.6760	130.6262	131.6832	0.00
16/10/2007	R186 On 01-November-07			Bond Future	7.9100	7.8150	129.3138	130.3661	0.00
16/10/2007	R196 On 07-February-08			Bond Future	9.0800	9.0040	105.4482	105.5210	0.00
16/10/2007	R196 On 02-May-08			Bond Future	8.8300	8.7440	102.7414	102.8059	0.00
16/10/2007	R196 On 01-November-07			Bond Future	9.4100	9.3520	102.5369	102.6089	0.00
16/10/2007	R201 On 07-February-08			Bond Future	8.0600	7.9860	104.8510	105.2234	0.00
16/10/2007	R201 On 02-May-08			Bond Future	7.9500	7.8810	107.3364	107.7014	0.00
16/10/2007	R201 On 01-November-07			Bond Future	8.1800	8.1080	106.3254	106.7059	910.00
16/10/2007	R203 On 07-February-08			Bond Future	7.9600	7.8940	105.2807	105.7512	0.00
16/10/2007	R203 On 02-May-08			Bond Future	7.8800	7.8090	103.5955	104.0614	0.00
16/10/2007	R203 On 01-November-07			Bond Future	8.0600	7.9920	102.4240	102.8993	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
16/10/2007	R204 On 07-February-08			Bond Future	7.9500	7.8710	101.4944	102.0726	3331.00
16/10/2007	R204 On 02-May-08			Bond Future	7.8700	7.7930	103.9049	104.4793	0.00
16/10/2007	R204 On 01-November-07			Bond Future	8.0400	7.9630	102.6895	103.2716	0.00
16/10/2007	R206 On 07-February-08			Bond Future	8.0400	7.9710	98.0572	98.3777	0.00
16/10/2007	R206 On 02-May-08			Bond Future	7.9300	7.8580	100.3812	100.6939	0.00
16/10/2007	R206 On 01-November-07			Bond Future	8.1800	8.1050	99.0770	99.4059	0.00
16/10/2007	R207 On 07-February-08			Bond Future	7.9200	7.8360	95.4693	96.0612	0.00
16/10/2007	R207 On 02-May-08			Bond Future	7.8500	7.7650	97.7349	98.3243	0.00
16/10/2007	R207 On 01-November-07			Bond Future	8.0000	7.9230	96.4352	97.0294	0.00
16/10/2007	R209 On 07-February-08			Bond Future	7.5300	7.4420	87.4000	88.3277	6590.00
16/10/2007	R209 On 02-May-08			Bond Future	7.4800	7.3870	86.3292	87.2650	0.00
16/10/2007	R209 On 01-November-07			Bond Future	7.6000	7.5080	85.0152	85.9331	0.00
16/10/2007	TRT1 On 07-February-08			Index Future	264.0700	265.0410	264.0660	265.0410	0.00
16/10/2007	TRT1 On 01-November-07			Index Future	257.0600	258.0120	257.0630	258.0120	400.00
17/10/2007	\$ / R On 17-March-08			Currency Future	6.9800	7.0550	6.9788	7.0550	15752.00
17/10/2007	\$ / R On 13-June-08			Currency Future	7.0800	7.1575	7.0808	7.1575	1006.00
17/10/2007	\$ / R On 14-December-07			Currency Future	6.8800	6.9555	6.8804	6.9555	24772.00
17/10/2007	£ / R On 17-March-08			Currency Future	14.1600	14.2759	14.1621	14.2759	0.00
17/10/2007	£ / R On 13-June-08			Currency Future	14.3300	14.4419	14.3285	14.4419	0.00
17/10/2007	£ / R On 14-December-07			Currency Future	14.0000	14.1117	13.9996	14.1117	0.00
17/10/2007	€ / R On 17-March-08			Currency Future	9.9300	10.0122	9.9342	10.0122	0.00
17/10/2007	€ / R On 13-June-08			Currency Future	10.0800	10.1642	10.0841	10.1642	0.00
17/10/2007	€ / R On 14-December-07			Currency Future	9.7800	9.8593	9.7837	9.8593	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
17/10/2007	ALBI On 07-February-08			Index Future	266.4200	266.6570	266.4240	266.6570	0.00
17/10/2007	ALBI On 02-May-08			Index Future	272.9200	273.1540	272.9220	273.1540	0.00
17/10/2007	ALBI On 07-August-08			Index Future	280.5600	280.7980	280.5560	280.7980	0.00
17/10/2007	ALBI On 01-November-07			Index Future	258.9900	259.2140	258.9890	259.2140	166.00
17/10/2007	ALBI On 06-November-08			Index Future	287.6700	287.9120	287.6660	287.9120	0.00
17/10/2007	CRD1 On 07-February-08			Index Future	113.9500	114.2170	113.9460	114.2170	0.00
17/10/2007	CRD1 On 01-November-07			Index Future	110.9200	111.1880	110.9240	111.1880	8.00
17/10/2007	GOVI On 07-February-08			jGovi	267.0500	267.2750	267.0520	267.2750	4.00
17/10/2007	GOVI On 02-May-08			jGovi	273.8200	274.0470	273.8210	274.0470	0.00
17/10/2007	GOVI On 01-November-07			jGovi	259.9700	260.1860	259.9690	260.1860	60.00
17/10/2007	ILBI On 07-February-08			Index Future	291.9700	291.8670	291.9700	291.8670	0.00
17/10/2007	ILBI On 01-November-07			Index Future	283.8900	283.7970	283.8890	283.7970	0.00
17/10/2007	J153 On 31-August-10			jSwap	9.8300	9.8310	0.0599	0.0598	0.00
17/10/2007	J157 On 15-September-15			jSwap	9.1500	9.1640	0.0058	0.0048	0.00
17/10/2007	J186 On 21-December-26			jSwap	8.3600	8.3510	0.0821	0.0815	0.00
17/10/2007	J201 On 22-December-14			jSwap	9.2300	9.2430	0.0941	0.0948	0.00
17/10/2007	J203 On 15-September-17			jSwap	9.0000	9.0120	0.0973	0.0979	0.00
17/10/2007	J204 On 21-December-18			jSwap	8.9300	8.9390	0.1032	0.1038	0.00
17/10/2007	J207 On 15-January-20			jSwap	8.8400	8.8500	0.0634	0.0641	0.00
17/10/2007	JBAR On 21-December-05			jBar	10.6200	10.6170	10.6170	10.6170	0.00
17/10/2007	JFRA On 07-February-08			jFra	10.5800	10.5720	0.0257	0.0257	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
17/10/2007	JFRA On 02-May-08			jFra	10.4400	10.4430	0.0270	0.0270	0.00
17/10/2007	JFRA On 07-August-08			jFra	10.1700	10.1720	0.0247	0.0247	0.00
17/10/2007	JFRA On 01-November-07			jFra	10.6100	10.6050	0.0277	0.0277	0.00
17/10/2007	JFRA On 06-November-08			jFra	9.9400	9.9250	0.0242	0.0242	0.00
17/10/2007	JN02 On 07-February-08			jNote	9.8200	9.8100	0.1754	0.1753	0.00
17/10/2007	JN02 On 02-May-08			jNote	9.6000	9.5940	0.1733	0.1732	0.00
17/10/2007	JN02 On 01-November-07			jNote	10.0300	10.0230	0.1804	0.1802	0.00
17/10/2007	JN05 On 07-February-08			jNote	9.1600	9.1740	0.3620	0.3624	0.00
17/10/2007	JN05 On 02-May-08			jNote	9.0500	9.0650	0.3590	0.3594	0.00
17/10/2007	JN05 On 01-November-07			jNote	9.2800	9.2960	0.3655	0.3659	0.00
17/10/2007	JN10 On 07-February-08			jNote	8.7900	8.7980	0.5740	0.5745	0.00
17/10/2007	JN10 On 02-May-08			jNote	8.7000	8.7140	0.5717	0.5722	0.00
17/10/2007	JN10 On 01-November-07			jNote	8.8800	8.8890	0.5779	0.5784	0.00
17/10/2007	JROD On 31-January-08			jRod	10.1900	10.1960	0.0111	0.0111	0.00
17/10/2007	JROD On 29-February-08			jRod	10.4200	10.4260	0.0120	0.0121	0.00
17/10/2007	JROD On 31-March-08			jRod	10.5900	10.5920	0.0129	0.0129	0.00
17/10/2007	JROD On 31-October-07			jRod	9.7000	9.7010	0.0045	0.0045	0.00
17/10/2007	JROD On 30-November-07			jRod	10.0700	10.0770	0.0054	0.0054	0.00
17/10/2007	JROD On 31-December-07			jRod	10.4200	10.4240	0.0064	0.0064	0.00
17/10/2007	OTH1 On 07-February-08			Index Future	262.1000	262.3770	262.0970	262.3770	0.00
17/10/2007	OTH1 On 01-November-07			Index Future	255.1500	255.4190	255.1460	255.4190	12.00
17/10/2007	R153 On 07-February-08			Bond Future	8.6900	8.7100	115.5661	115.5185	6220.00
17/10/2007	R153 On 02-May-08			Bond Future	8.5600	8.5830	111.5291	111.4855	0.00
17/10/2007	R153 On 01-November-07			Bond Future	8.8200	8.8400	112.5957	112.5436	4190.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2007	R157 On 07-February-08			Bond Future	8.0500	8.0370	136.0675	136.1343	3580.00
17/10/2007	R157 On 02-May-08			Bond Future	7.9600	7.9540	132.2941	132.3595	0.00
17/10/2007	R157 On 01-November-07			Bond Future	8.1400	8.1330	132.5495	132.6179	2660.00
17/10/2007	R186 On 07-February-08			Bond Future	7.8400	7.8300	127.4698	127.5862	0.00
17/10/2007	R186 On 02-May-08			Bond Future	7.7800	7.7660	130.5095	130.6262	0.00
17/10/2007	R186 On 01-November-07			Bond Future	7.9200	7.9050	129.1977	129.3138	0.00
17/10/2007	R196 On 07-February-08			Bond Future	9.0500	9.0780	105.4728	105.4482	0.00
17/10/2007	R196 On 02-May-08			Bond Future	8.8000	8.8270	102.7647	102.7414	0.00
17/10/2007	R196 On 01-November-07			Bond Future	9.3900	9.4110	102.5589	102.5369	0.00
17/10/2007	R201 On 07-February-08			Bond Future	8.0700	8.0560	104.7979	104.8510	0.00
17/10/2007	R201 On 02-May-08			Bond Future	7.9600	7.9510	107.2844	107.3364	0.00
17/10/2007	R201 On 01-November-07			Bond Future	8.1900	8.1780	106.2712	106.3254	910.00
17/10/2007	R203 On 07-February-08			Bond Future	7.9700	7.9640	105.2138	105.2807	0.00
17/10/2007	R203 On 02-May-08			Bond Future	7.8900	7.8790	103.5292	103.5955	0.00
17/10/2007	R203 On 01-November-07			Bond Future	8.0700	8.0620	102.3563	102.4240	0.00
17/10/2007	R204 On 07-February-08			Bond Future	7.9600	7.9510	101.4224	101.4944	3331.00
17/10/2007	R204 On 02-May-08			Bond Future	7.8800	7.8730	103.8334	103.9049	0.00
17/10/2007	R204 On 01-November-07			Bond Future	8.0500	8.0430	102.6170	102.6895	0.00
17/10/2007	R206 On 07-February-08			Bond Future	8.0500	8.0410	98.0115	98.0572	0.00
17/10/2007	R206 On 02-May-08			Bond Future	7.9400	7.9280	100.3367	100.3812	0.00
17/10/2007	R206 On 01-November-07			Bond Future	8.1900	8.1750	99.0301	99.0770	0.00
17/10/2007	R207 On 07-February-08			Bond Future	7.9300	7.9160	95.3956	95.4693	0.00
17/10/2007	R207 On 02-May-08			Bond Future	7.8600	7.8450	97.6616	97.7349	0.00
17/10/2007	R207 On 01-November-07			Bond Future	8.0100	8.0030	96.3612	96.4352	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
17/10/2007	R209 On 07-February-08			Bond Future	7.5400	7.5320	87.2979	87.4000	6590.00
17/10/2007	R209 On 02-May-08			Bond Future	7.4900	7.4770	86.2262	86.3292	0.00
17/10/2007	R209 On 01-November-07			Bond Future	7.6100	7.5980	84.9143	85.0152	0.00
17/10/2007	TRT1 On 07-February-08			Index Future	263.8400	264.0660	263.8410	264.0660	0.00
17/10/2007	TRT1 On 01-November-07			Index Future	256.8400	257.0630	256.8430	257.0630	400.00
18/10/2007	\$ / R On 17-March-08			Currency Future	6.9800	6.9788	6.9763	6.9788	17352.00
18/10/2007	\$ / R On 13-June-08			Currency Future	7.0800	7.0808	7.0815	7.0808	1006.00
18/10/2007	\$ / R On 14-December-07			Currency Future	6.8800	6.8804	6.8753	6.8804	24772.00
18/10/2007	£ / R On 17-March-08			Currency Future	14.2100	14.1621	14.2123	14.1621	0.00
18/10/2007	£ / R On 13-June-08			Currency Future	14.3800	14.3285	14.3843	14.3285	0.00
18/10/2007	£ / R On 14-December-07			Currency Future	14.0500	13.9996	14.0454	13.9996	0.00
18/10/2007	€ / R On 17-March-08			Currency Future	9.9800	9.9342	9.9830	9.9342	0.00
18/10/2007	€ / R On 13-June-08			Currency Future	10.1400	10.0841	10.1367	10.0841	0.00
18/10/2007	€ / R On 14-December-07			Currency Future	9.8300	9.7837	9.8300	9.7837	0.00
18/10/2007	ALBI On 07-February-08			Index Future	264.8100	266.4240	264.8100	266.4240	0.00
18/10/2007	ALBI On 02-May-08			Index Future	271.3000	272.9220	271.2970	272.9220	0.00
18/10/2007	ALBI On 07-August-08			Index Future	278.9400	280.5560	278.9360	280.5560	0.00
18/10/2007	ALBI On 01-November-07			Index Future	257.4100	258.9890	257.4130	258.9890	166.00
18/10/2007	ALBI On 06-November-08			Index Future	286.0600	287.6660	286.0640	287.6660	0.00
18/10/2007	CRD1 On 07-February-08			Index Future	113.6500	113.9460	113.6500	113.9460	0.00
18/10/2007	CRD1 On 01-November-07			Index Future	110.6400	110.9240	110.6360	110.9240	8.00
18/10/2007	GOVI On 07-February-08			jGovi	265.5300	267.0520	265.5250	267.0520	4.00
18/10/2007	GOVI On 02-May-08			jGovi	272.2600	273.8210	272.2560	273.8210	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
18/10/2007	GOVI On 01-November-07			jGovi	258.4800	259.9690	258.4830	259.9690	60.00
18/10/2007	ILBI On 07-February-08			Index Future	292.0100	291.9700	292.0050	291.9700	0.00
18/10/2007	ILBI On 01-November-07			Index Future	283.9200	283.8890	283.9200	283.8890	0.00
18/10/2007	J153 On 31-August-10			jSwap	9.9100	9.8330	0.0618	0.0599	0.00
18/10/2007	J157 On 15-September-15			jSwap	9.2500	9.1460	0.0003	0.0058	0.00
18/10/2007	J186 On 21-December-26			jSwap	8.4400	8.3570	0.0899	0.0821	0.00
18/10/2007	J201 On 22-December-14			jSwap	9.3300	9.2290	0.0990	0.0941	0.00
18/10/2007	J203 On 15-September-17			jSwap	9.1000	9.0020	0.1029	0.0973	0.00
18/10/2007	J204 On 21-December-18			jSwap	9.0200	8.9290	0.1094	0.1032	0.00
18/10/2007	J207 On 15-January-20			jSwap	8.9300	8.8400	0.0701	0.0634	0.00
18/10/2007	JBAR On 21-December-05			jBar	10.6200	10.6170	10.6170	10.6170	0.00
18/10/2007	JFRA On 07-February-08			jFra	10.6300	10.5830	0.0258	0.0257	0.00
18/10/2007	JFRA On 02-May-08			jFra	10.5100	10.4400	0.0272	0.0270	0.00
18/10/2007	JFRA On 07-August-08			jFra	10.2600	10.1730	0.0249	0.0247	0.00
18/10/2007	JFRA On 01-November-07			jFra	10.6200	10.6130	0.0277	0.0277	0.00
18/10/2007	JFRA On 06-November-08			jFra	10.0100	9.9390	0.0244	0.0242	0.00
18/10/2007	JN02 On 07-February-08			jNote	9.9000	9.8170	0.1767	0.1754	0.00
18/10/2007	JN02 On 02-May-08			jNote	9.6900	9.5970	0.1747	0.1733	0.00
18/10/2007	JN02 On 01-November-07			jNote	10.1000	10.0300	0.1814	0.1804	0.00
18/10/2007	JN05 On 07-February-08			jNote	9.2500	9.1620	0.3649	0.3620	0.00
18/10/2007	JN05 On 02-May-08			jNote	9.1500	9.0520	0.3619	0.3590	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
18/10/2007	JN05 On 01-November-07			jNote	9.3700	9.2840	0.3682	0.3655	0.00
18/10/2007	JN10 On 07-February-08			jNote	8.8800	8.7860	0.5780	0.5740	0.00
18/10/2007	JN10 On 02-May-08			jNote	8.8000	8.7020	0.5759	0.5717	0.00
18/10/2007	JN10 On 01-November-07			jNote	8.9700	8.8780	0.5818	0.5779	0.00
18/10/2007	JROD On 31-January-08			jRod	10.1900	10.1930	0.0111	0.0111	0.00
18/10/2007	JROD On 29-February-08			jRod	10.4200	10.4230	0.0120	0.0120	0.00
18/10/2007	JROD On 31-March-08			jRod	10.5900	10.5900	0.0129	0.0129	0.00
18/10/2007	JROD On 31-October-07			jRod	9.7000	9.6990	0.0045	0.0045	0.00
18/10/2007	JROD On 30-November-07			jRod	10.0700	10.0710	0.0054	0.0054	0.00
18/10/2007	JROD On 31-December-07			jRod	10.4100	10.4170	0.0063	0.0064	0.00
18/10/2007	OTH1 On 07-February-08			Index Future	259.9000	262.0970	259.9000	262.0970	0.00
18/10/2007	OTH1 On 01-November-07			Index Future	253.0100	255.1460	253.0070	255.1460	12.00
18/10/2007	R153 On 07-February-08			Bond Future	8.7700	8.6900	115.3761	115.5661	6220.00
18/10/2007	R153 On 02-May-08			Bond Future	8.6400	8.5630	111.3547	111.5291	0.00
18/10/2007	R153 On 01-November-07			Bond Future	8.9000	8.8200	112.3875	112.5957	4190.00
18/10/2007	R157 On 07-February-08			Bond Future	8.1700	8.0470	135.2696	136.0675	3580.00
18/10/2007	R157 On 02-May-08			Bond Future	8.0800	7.9640	131.5129	132.2941	0.00
18/10/2007	R157 On 01-November-07			Bond Future	8.2600	8.1430	131.7326	132.5495	2660.00
18/10/2007	R186 On 07-February-08			Bond Future	7.9700	7.8400	125.9709	127.4698	0.00
18/10/2007	R186 On 02-May-08			Bond Future	7.9100	7.7760	129.0077	130.5095	0.00
18/10/2007	R186 On 01-November-07			Bond Future	8.0500	7.9150	127.7029	129.1977	0.00
18/10/2007	R196 On 07-February-08			Bond Future	9.2100	9.0530	105.3167	105.4728	0.00
18/10/2007	R196 On 02-May-08			Bond Future	8.9700	8.7970	102.6273	102.7647	0.00
18/10/2007	R196 On 01-November-07			Bond Future	9.5200	9.3930	102.4054	102.5589	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
18/10/2007	R201 On 07-February-08			Bond Future	8.1900	8.0660	104.1638	104.7979	0.00
18/10/2007	R201 On 02-May-08			Bond Future	8.0800	7.9610	106.6628	107.2844	0.00
18/10/2007	R201 On 01-November-07			Bond Future	8.3100	8.1880	105.6235	106.2712	910.00
18/10/2007	R203 On 07-February-08			Bond Future	8.0900	7.9740	104.4145	105.2138	0.00
18/10/2007	R203 On 02-May-08			Bond Future	8.0100	7.8890	102.7374	103.5292	0.00
18/10/2007	R203 On 01-November-07			Bond Future	8.1900	8.0720	101.5489	102.3563	0.00
18/10/2007	R204 On 07-February-08			Bond Future	8.0800	7.9610	100.5640	101.4224	3331.00
18/10/2007	R204 On 02-May-08			Bond Future	8.0000	7.8830	102.9806	103.8334	0.00
18/10/2007	R204 On 01-November-07			Bond Future	8.1700	8.0530	101.7532	102.6170	0.00
18/10/2007	R206 On 07-February-08			Bond Future	8.1700	8.0510	97.4655	98.0115	0.00
18/10/2007	R206 On 02-May-08			Bond Future	8.0600	7.9380	99.8038	100.3367	0.00
18/10/2007	R206 On 01-November-07			Bond Future	8.3100	8.1850	98.4697	99.0301	0.00
18/10/2007	R207 On 07-February-08			Bond Future	8.0500	7.9260	94.5178	95.3956	0.00
18/10/2007	R207 On 02-May-08			Bond Future	7.9800	7.8550	96.7873	97.6616	0.00
18/10/2007	R207 On 01-November-07			Bond Future	8.1300	8.0130	95.4802	96.3612	0.00
18/10/2007	R209 On 07-February-08			Bond Future	7.6700	7.5420	85.9885	87.2979	6590.00
18/10/2007	R209 On 02-May-08			Bond Future	7.6200	7.4870	84.9053	86.2262	0.00
18/10/2007	R209 On 01-November-07			Bond Future	7.7400	7.6080	83.6190	84.9143	0.00
18/10/2007	TRT1 On 07-February-08			Index Future	262.3200	263.8410	262.3180	263.8410	0.00
18/10/2007	TRT1 On 01-November-07			Index Future	255.3600	256.8430	255.3610	256.8430	400.00
19/10/2007	\$/R On 17-March-08			Currency Future	6.9800	6.9763	6.9832	6.9763	17347.00
19/10/2007	\$/R On 13-June-08			Currency Future	7.0900	7.0815	7.0899	7.0815	1006.00
19/10/2007	\$/R On 14-December-07			Currency Future	6.8800	6.8753	6.8816	6.8753	24775.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2007	£ / R On 17-March-08			Currency Future	14.2200	14.2123	14.2249	14.2123	0.00
19/10/2007	£ / R On 13-June-08			Currency Future	14.4000	14.3843	14.3964	14.3843	0.00
19/10/2007	£ / R On 14-December-07			Currency Future	14.0600	14.0454	14.0602	14.0454	0.00
19/10/2007	€ / R On 17-March-08			Currency Future	9.9700	9.9830	9.9703	9.9830	0.00
19/10/2007	€ / R On 13-June-08			Currency Future	10.1200	10.1367	10.1247	10.1367	0.00
19/10/2007	€ / R On 14-December-07			Currency Future	9.8200	9.8300	9.8183	9.8300	0.00
19/10/2007	ALBI On 07-February-08			Index Future	264.7300	264.8100	264.7340	264.8100	0.00
19/10/2007	ALBI On 02-May-08			Index Future	271.2200	271.2970	271.2190	271.2970	0.00
19/10/2007	ALBI On 07-August-08			Index Future	278.8600	278.9360	278.8560	278.9360	0.00
19/10/2007	ALBI On 01-November-07			Index Future	257.5100	257.4130	257.5100	257.4130	166.00
19/10/2007	ALBI On 06-November-08			Index Future	285.9800	286.0640	285.9820	286.0640	0.00
19/10/2007	CRD1 On 07-February-08			Index Future	113.6900	113.6500	113.6930	113.6500	0.00
19/10/2007	CRD1 On 01-November-07			Index Future	110.6800	110.6360	110.6780	110.6360	8.00
19/10/2007	GOVI On 07-February-08			jGovi	265.6400	265.5250	265.6430	265.5250	5.00
19/10/2007	GOVI On 02-May-08			jGovi	272.3800	272.2560	272.3780	272.2560	0.00
19/10/2007	GOVI On 01-November-07			jGovi	258.6000	258.4830	258.5970	258.4830	60.00
19/10/2007	ILBI On 07-February-08			Index Future	291.9200	292.0050	291.9200	292.0050	0.00
19/10/2007	ILBI On 01-November-07			Index Future	283.8400	283.9200	283.8390	283.9200	0.00
19/10/2007	J153 On 31-August-10			jSwap	9.9100	9.9090	0.0619	0.0618	0.00
19/10/2007	J157 On 15-September-15			jSwap	9.2100	9.2450	0.0025	0.0003	0.00
19/10/2007	J186 On 21-December-26			jSwap	8.4300	8.4440	0.0886	0.0899	0.00
19/10/2007	J201 On 22-December-14			jSwap	9.2900	9.3250	0.0970	0.0990	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
19/10/2007	J203 On 15-September-17			jSwap	9.0600	9.0950	0.1010	0.1029	0.00
19/10/2007	J204 On 21-December-18			jSwap	8.9900	9.0210	0.1074	0.1094	0.00
19/10/2007	J207 On 15-January-20			jSwap	8.9100	8.9340	0.0681	0.0701	0.00
19/10/2007	JBAR On 21-December-05			jBar	10.6300	10.6170	10.6250	10.6170	0.00
19/10/2007	JFRA On 07-February-08			jFra	10.6400	10.6270	0.0258	0.0258	0.00
19/10/2007	JFRA On 02-May-08			jFra	10.5200	10.5070	0.0272	0.0272	0.00
19/10/2007	JFRA On 07-August-08			jFra	10.2400	10.2580	0.0249	0.0249	0.00
19/10/2007	JFRA On 01-November-07			jFra	10.6400	10.6160	0.0278	0.0277	0.00
19/10/2007	JFRA On 06-November-08			jFra	9.9900	10.0120	0.0243	0.0244	0.00
19/10/2007	JN02 On 07-February-08			jNote	9.8900	9.8960	0.1766	0.1767	0.00
19/10/2007	JN02 On 02-May-08			jNote	9.6800	9.6850	0.1747	0.1747	0.00
19/10/2007	JN02 On 01-November-07			jNote	10.0900	10.0960	0.1814	0.1814	0.00
19/10/2007	JN05 On 07-February-08			jNote	9.2300	9.2540	0.3641	0.3649	0.00
19/10/2007	JN05 On 02-May-08			jNote	9.1200	9.1450	0.3610	0.3619	0.00
19/10/2007	JN05 On 01-November-07			jNote	9.3500	9.3720	0.3675	0.3682	0.00
19/10/2007	JN10 On 07-February-08			jNote	8.8500	8.8830	0.5765	0.5780	0.00
19/10/2007	JN10 On 02-May-08			jNote	8.7700	8.8010	0.5743	0.5759	0.00
19/10/2007	JN10 On 01-November-07			jNote	8.9400	8.9710	0.5803	0.5818	0.00
19/10/2007	JROD On 31-January-08			jRod	10.1900	10.1900	0.0116	0.0111	0.00
19/10/2007	JROD On 29-February-08			jRod	10.4200	10.4200	0.0125	0.0120	0.00
19/10/2007	JROD On 31-March-08			jRod	10.5800	10.5870	0.0134	0.0129	0.00
19/10/2007	JROD On 31-October-07			jRod	9.6900	9.6970	0.0051	0.0045	0.00
19/10/2007	JROD On 30-November-07			jRod	10.0600	10.0660	0.0059	0.0054	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
19/10/2007	JROD On 31-December-07			jRod	10.4100	10.4110	0.0068	0.0063	0.00
19/10/2007	OTH1 On 07-February-08			Index Future	259.8800	259.9000	259.8840	259.9000	0.00
19/10/2007	OTH1 On 01-November-07			Index Future	252.9900	253.0070	252.9910	253.0070	12.00
19/10/2007	R153 On 07-February-08			Bond Future	8.7600	8.7700	115.3998	115.3761	6220.00
19/10/2007	R153 On 02-May-08			Bond Future	8.6300	8.6430	111.3764	111.3547	0.00
19/10/2007	R153 On 01-November-07			Bond Future	8.8900	8.9000	112.4135	112.3875	4190.00
19/10/2007	R157 On 07-February-08			Bond Future	8.1600	8.1670	135.3358	135.2696	3580.00
19/10/2007	R157 On 02-May-08			Bond Future	8.0700	8.0840	131.5777	131.5129	0.00
19/10/2007	R157 On 01-November-07			Bond Future	8.2500	8.2630	131.8005	131.7326	2660.00
19/10/2007	R186 On 07-February-08			Bond Future	7.9600	7.9700	126.0852	125.9709	0.00
19/10/2007	R186 On 02-May-08			Bond Future	7.9000	7.9060	129.1223	129.0077	0.00
19/10/2007	R186 On 01-November-07			Bond Future	8.0400	8.0450	127.8169	127.7029	0.00
19/10/2007	R196 On 07-February-08			Bond Future	9.2000	9.2120	105.3294	105.3167	0.00
19/10/2007	R196 On 02-May-08			Bond Future	8.9700	8.9740	102.6335	102.6273	0.00
19/10/2007	R196 On 01-November-07			Bond Future	9.5100	9.5190	102.4151	102.4054	0.00
19/10/2007	R201 On 07-February-08			Bond Future	8.1800	8.1860	104.2164	104.1638	0.00
19/10/2007	R201 On 02-May-08			Bond Future	8.0700	8.0810	106.7144	106.6628	0.00
19/10/2007	R201 On 01-November-07			Bond Future	8.3000	8.3080	105.6773	105.6235	910.00
19/10/2007	R203 On 07-February-08			Bond Future	8.0800	8.0940	104.4808	104.4145	0.00
19/10/2007	R203 On 02-May-08			Bond Future	8.0000	8.0090	102.8031	102.7374	0.00
19/10/2007	R203 On 01-November-07			Bond Future	8.1800	8.1920	101.6158	101.5489	0.00
19/10/2007	R204 On 07-February-08			Bond Future	8.0700	8.0810	100.6352	100.5640	3331.00
19/10/2007	R204 On 02-May-08			Bond Future	7.9900	8.0030	103.0513	102.9806	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
19/10/2007	R204 On 01-November-07			Bond Future	8.1600	8.1730	101.8248	101.7532	0.00
19/10/2007	R206 On 07-February-08			Bond Future	8.1600	8.1710	97.5108	97.4655	0.00
19/10/2007	R206 On 02-May-08			Bond Future	8.0500	8.0580	99.8481	99.8038	0.00
19/10/2007	R206 On 01-November-07			Bond Future	8.3000	8.3050	98.5163	98.4697	0.00
19/10/2007	R207 On 07-February-08			Bond Future	8.0400	8.0460	94.5905	94.5178	0.00
19/10/2007	R207 On 02-May-08			Bond Future	7.9700	7.9750	96.8597	96.7873	0.00
19/10/2007	R207 On 01-November-07			Bond Future	8.1200	8.1330	95.5532	95.4802	0.00
19/10/2007	R209 On 07-February-08			Bond Future	7.6700	7.6720	85.9885	85.9885	6590.00
19/10/2007	R209 On 02-May-08			Bond Future	7.6200	7.6170	84.9053	84.9053	0.00
19/10/2007	R209 On 01-November-07			Bond Future	7.7400	7.7380	83.6190	83.6190	0.00
19/10/2007	TRT1 On 07-February-08			Index Future	262.4300	262.3180	262.4310	262.3180	0.00
19/10/2007	TRT1 On 01-November-07			Index Future	255.4700	255.3610	255.4710	255.3610	400.00