



Derivatives Weekly Statistics Report

From 2007/12/10 To 2007/12/11

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2007	\$ / R On 17-March-08			Currency Future	6.7900	6.8021	6.7853	6.8021	38324.00
10/12/2007	\$ / R On 13-June-08			Currency Future	6.9000	6.9300	6.9026	6.9300	9778.00
10/12/2007	\$ / R On 14-December-07			Currency Future	6.6800	6.7008	6.6766	6.7008	23606.00
10/12/2007	£ / R On 17-March-08			Currency Future	13.8400	13.7562	13.8361	13.7562	0.00
10/12/2007	£ / R On 13-June-08			Currency Future	14.0300	13.9680	14.0278	13.9680	143.00
10/12/2007	£ / R On 14-December-07			Currency Future	13.6600	13.5935	13.6566	13.5935	37.00
10/12/2007	€ / R On 17-March-08			Currency Future	10.0000	9.9772	10.0019	9.9772	752.00
10/12/2007	€ / R On 13-June-08			Currency Future	10.1700	10.1623	10.1719	10.1623	231.00
10/12/2007	€ / R On 14-December-07			Currency Future	9.8300	9.8215	9.8341	9.8215	2.00
10/12/2007	ALBI On 07-February-08			Index Future	263.2100	262.6170	263.2140	262.6170	517.00
10/12/2007	ALBI On 02-May-08			Index Future	269.5500	269.8530	269.5530	269.8530	0.00
10/12/2007	ALBI On 07-August-08			Index Future	277.6600	277.8690	277.6570	277.8690	0.00
10/12/2007	ALBI On 06-November-08			Index Future	285.2700	285.4850	285.2650	285.4850	0.00
10/12/2007	CRD1 On 07-February-08			Index Future	112.9000	112.6880	112.8960	112.6880	0.00
10/12/2007	CRD1 On 02-May-08			Index Future	115.8600	115.6460	115.8600	115.6460	0.00
10/12/2007	CRD1 On 07-August-08			Index Future	120.3900	120.3670	120.3890	120.3670	0.00
10/12/2007	CRD1 On 06-November-08			Index Future	122.5900	122.3580	122.5850	122.3580	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
10/12/2007	GOVI On 07-February-08			jGovi	264.4400	263.8640	264.4350	263.8640	7.00
10/12/2007	GOVI On 02-May-08			jGovi	271.8500	271.2650	271.8520	271.2650	0.00
10/12/2007	GOVI On 07-August-08			jGovi	279.5100	278.9030	279.5060	278.9030	0.00
10/12/2007	GOVI On 06-November-08			jGovi	287.1300	286.5070	287.1270	286.5070	60.00
10/12/2007	ILBI On 07-February-08			Index Future	300.0400	300.0250	300.0420	300.0250	0.00
10/12/2007	J153 On 31-August-10			jSwap	10.4000	10.4300	0.0747	0.0756	0.00
10/12/2007	J157 On 15-September-15			jSwap	9.3300	9.3550	0.0045	0.0059	0.00
10/12/2007	J186 On 21-December-26			jSwap	8.4300	8.4320	0.0901	0.0899	0.00
10/12/2007	J201 On 22-December-14			jSwap	9.4400	9.4710	0.1057	0.1074	0.00
10/12/2007	J203 On 15-September-17			jSwap	9.1200	9.1280	0.1057	0.1057	0.00
10/12/2007	J204 On 21-December-18			jSwap	9.0300	9.0330	0.1111	0.1111	0.00
10/12/2007	J207 On 15-January-20			jSwap	8.9300	8.9350	0.0707	0.0708	0.00
10/12/2007	JBAR On 21-December-05			jBar	11.2200	11.1750	11.2170	11.1750	0.00
10/12/2007	JFRA On 07-February-08			jFra	11.2500	11.1850	0.0273	0.0271	0.00
10/12/2007	JFRA On 05-February-09			jFra	10.4000	10.3940	0.0253	0.0253	0.00
10/12/2007	JFRA On 02-May-08			jFra	11.2300	11.1800	0.0290	0.0288	0.00
10/12/2007	JFRA On 07-May-09			jFra	10.0400	10.0660	0.0244	0.0245	0.00
10/12/2007	JFRA On 07-August-08			jFra	11.0200	11.0130	0.0267	0.0267	0.00
10/12/2007	JFRA On 06-August-09			jFra	9.7500	9.7360	0.0237	0.0237	0.00
10/12/2007	JFRA On 06-November-08			jFra	10.6800	10.7220	0.0259	0.0260	0.00
10/12/2007	JFRA On 05-November-09			jFra	9.4300	9.5380	0.0230	0.0232	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
10/12/2007	JN02 On 07-February-08			jNote	10.5100	10.5140	0.1864	0.1864	0.00
10/12/2007	JN02 On 02-May-08			jNote	10.2600	10.2880	0.1838	0.1843	0.00
10/12/2007	JN02 On 07-August-08			jNote	9.9700	10.0300	0.1777	0.1787	0.00
10/12/2007	JN05 On 07-February-08			jNote	9.5000	9.5850	0.3711	0.3738	0.00
10/12/2007	JN05 On 02-May-08			jNote	9.3600	9.4410	0.3671	0.3696	0.00
10/12/2007	JN05 On 07-August-08			jNote	9.1900	9.2730	0.3612	0.3637	0.00
10/12/2007	JN10 On 07-February-08			jNote	8.8900	8.8950	0.5748	0.5743	0.00
10/12/2007	JN10 On 02-May-08			jNote	8.7800	8.7900	0.5719	0.5714	0.00
10/12/2007	JN10 On 07-August-08			jNote	8.6600	8.6690	0.5668	0.5664	0.00
10/12/2007	JROD On 31-January-08			jRod	10.6900	10.6060	0.0070	0.0072	0.00
10/12/2007	JROD On 29-February-08			jRod	11.0900	11.0330	0.0078	0.0081	0.00
10/12/2007	JROD On 31-March-08			jRod	10.8000	10.7820	0.0142	0.0146	0.00
10/12/2007	JROD On 30-April-08			jRod	11.0500	11.0290	0.0150	0.0154	0.00
10/12/2007	JROD On 30-May-08			jRod	11.2400	11.2160	0.0158	0.0162	0.00
10/12/2007	JROD On 30-June-08			jRod	10.9800	10.9570	0.0220	0.0224	0.00
10/12/2007	JROD On 31-July-08			jRod	11.1500	11.1310	0.0229	0.0233	0.00
10/12/2007	JROD On 31-December-07			jRod	10.2800	10.2080	0.0061	0.0065	0.00
10/12/2007	OTH1 On 07-February-08			Index Future	257.9700	257.2230	257.9740	257.2230	0.00
10/12/2007	OTH1 On 02-May-08			Index Future	264.7500	263.9760	264.7460	263.9760	0.00
10/12/2007	OTH1 On 07-August-08			Index Future	272.1100	272.6090	272.1050	272.6090	0.00
10/12/2007	OTH1 On 06-November-08			Index Future	280.1100	279.2960	280.1120	279.2960	12.00
10/12/2007	R153 On 07-February-08			Bond Future	9.1300	9.1620	114.5217	114.4513	8404.00
10/12/2007	R153 On 02-May-08			Bond Future	8.8900	8.9150	110.8291	110.7642	0.00
10/12/2007	R153 On 07-August-08			Bond Future	8.6100	8.6380	113.9204	113.8621	0.00
10/12/2007	R157 On 07-February-08			Bond Future	8.2800	8.3190	134.5306	134.2681	9138.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2007	R157 On 02-May-08			Bond Future	8.1400	8.1830	131.1310	130.8730	0.00
10/12/2007	R157 On 07-August-08			Bond Future	8.0100	8.0450	134.7864	134.5342	2500.00
10/12/2007	R186 On 07-February-08			Bond Future	7.9200	7.9590	126.5557	126.0967	0.00
10/12/2007	R186 On 02-May-08			Bond Future	7.8400	7.8760	129.8131	129.3519	0.00
10/12/2007	R186 On 07-August-08			Bond Future	7.7600	7.7950	128.1110	127.6484	0.00
10/12/2007	R196 On 07-February-08			Bond Future	9.9100	10.0510	104.6393	104.4987	0.00
10/12/2007	R196 On 02-May-08			Bond Future	9.5700	9.6250	102.1635	102.1243	0.00
10/12/2007	R196 On 07-August-08			Bond Future	9.1500	9.1120	104.9211	104.9434	0.00
10/12/2007	R201 On 07-February-08			Bond Future	8.3400	8.3820	103.3466	103.1384	0.00
10/12/2007	R201 On 02-May-08			Bond Future	8.2100	8.2490	106.0050	105.8004	0.00
10/12/2007	R201 On 07-August-08			Bond Future	8.0800	8.1170	104.5214	104.3217	0.00
10/12/2007	R203 On 07-February-08			Bond Future	8.1600	8.1940	103.9520	103.7547	0.00
10/12/2007	R203 On 02-May-08			Bond Future	8.0600	8.0850	102.4360	102.2401	0.00
10/12/2007	R203 On 07-August-08			Bond Future	7.9500	7.9750	105.2991	105.1053	0.00
10/12/2007	R204 On 07-February-08			Bond Future	8.1600	8.1890	100.0113	99.7998	3331.00
10/12/2007	R204 On 02-May-08			Bond Future	8.0600	8.0900	102.5788	102.3682	0.00
10/12/2007	R204 On 07-August-08			Bond Future	7.9600	7.9920	101.3855	101.1764	0.00
10/12/2007	R206 On 07-February-08			Bond Future	8.4100	8.4460	96.4069	96.2282	0.00
10/12/2007	R206 On 02-May-08			Bond Future	8.2700	8.3070	98.8843	98.7095	0.00
10/12/2007	R206 On 07-August-08			Bond Future	8.1200	8.1640	97.8670	97.6973	0.00
10/12/2007	R207 On 07-February-08			Bond Future	8.1100	8.1520	94.0395	93.7513	0.00
10/12/2007	R207 On 02-May-08			Bond Future	8.0200	8.0610	96.4550	96.1672	0.00
10/12/2007	R207 On 07-August-08			Bond Future	7.9300	7.9700	95.4945	95.2081	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
10/12/2007	R209 On 07-February-08			Bond Future	7.6200	7.6450	86.5586	86.2578	6590.00
10/12/2007	R209 On 02-May-08			Bond Future	7.5500	7.5760	85.6226	85.3184	0.00
10/12/2007	R209 On 07-August-08			Bond Future	7.4800	7.5070	88.0251	87.7175	0.00
10/12/2007	TRT1 On 07-February-08			Index Future	261.2100	260.6400	261.2100	260.6400	0.00
10/12/2007	TRT1 On 02-May-08			Index Future	268.0700	267.4830	268.0660	267.4830	0.00
10/12/2007	TRT1 On 07-August-08			Index Future	275.5700	275.8260	275.5720	275.8260	0.00
10/12/2007	TRT1 On 06-November-08			Index Future	283.6300	283.0070	283.6260	283.0070	400.00
11/12/2007	\$ / R On 17-March-08			Currency Future	6.8100	6.7853	6.8104	6.7853	38428.00
11/12/2007	\$ / R On 13-June-08			Currency Future	6.9300	6.9026	6.9290	6.9026	13238.00
11/12/2007	\$ / R On 14-December-07			Currency Future	6.7000	6.6766	6.6999	6.6766	25008.00
11/12/2007	£ / R On 17-March-08			Currency Future	13.8900	13.8361	13.8869	13.8361	0.00
11/12/2007	£ / R On 13-June-08			Currency Future	14.0800	14.0278	14.0792	14.0278	1143.00
11/12/2007	£ / R On 14-December-07			Currency Future	13.7100	13.6566	13.7078	13.6566	37.00
11/12/2007	€ / R On 17-March-08			Currency Future	10.0200	10.0019	10.0199	10.0019	752.00
11/12/2007	€ / R On 13-June-08			Currency Future	10.1900	10.1719	10.1898	10.1719	1231.00
11/12/2007	€ / R On 14-December-07			Currency Future	9.8500	9.8341	9.8527	9.8341	2.00
11/12/2007	ALBI On 07-February-08			Index Future	263.2700	263.2140	263.2650	263.2140	517.00
11/12/2007	ALBI On 02-May-08			Index Future	269.4700	269.5530	269.4720	269.5530	0.00
11/12/2007	ALBI On 07-August-08			Index Future	277.5700	277.6570	277.5730	277.6570	0.00
11/12/2007	ALBI On 06-November-08			Index Future	285.1800	285.2650	285.1790	285.2650	0.00
11/12/2007	CRD1 On 07-February-08			Index Future	112.8800	112.8960	112.8770	112.8960	0.00
11/12/2007	CRD1 On 02-May-08			Index Future	115.8400	115.8600	115.8390	115.8600	0.00
11/12/2007	CRD1 On 07-August-08			Index Future	120.3500	120.3890	120.3520	120.3890	0.00
11/12/2007	CRD1 On 06-November-08			Index Future	122.5600	122.5850	122.5640	122.5850	8.00

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11/12/2007	GOVI On 07-February-08			jGovi	264.4700	264.4350	264.4680	264.4350	7.00
11/12/2007	GOVI On 02-May-08			jGovi	271.8900	271.8520	271.8850	271.8520	0.00
11/12/2007	GOVI On 07-August-08			jGovi	279.5400	279.5060	279.5405	279.5060	0.00
11/12/2007	GOVI On 06-November-08			jGovi	287.1600	287.1270	287.1645	287.1270	60.00
11/12/2007	ILBI On 07-February-08			Index Future	299.9500	300.0420	299.9520	300.0420	0.00
11/12/2007	J153 On 31-August-10			jSwap	10.4000	10.3950	0.0748	0.0747	0.00
11/12/2007	J157 On 15-September-15			jSwap	9.3300	9.3300	0.0046	0.0045	0.00
11/12/2007	J186 On 21-December-26			jSwap	8.4300	8.4330	0.0902	0.0901	0.00
11/12/2007	J201 On 22-December-14			jSwap	9.4400	9.4350	0.1058	0.1057	0.00
11/12/2007	J203 On 15-September-17			jSwap	9.1300	9.1240	0.1058	0.1057	0.00
11/12/2007	J204 On 21-December-18			jSwap	9.0300	9.0300	0.1112	0.1111	0.00
11/12/2007	J207 On 15-January-20			jSwap	8.9300	8.9310	0.0708	0.0707	0.00
11/12/2007	JBAR On 21-December-05			jBar	11.2300	11.2170	11.2250	11.2170	0.00
11/12/2007	JFRA On 07-February-08			jFra	11.2500	11.2530	0.0273	0.0273	0.00
11/12/2007	JFRA On 05-February-09			jFra	10.3900	10.3980	0.0253	0.0253	0.00
11/12/2007	JFRA On 02-May-08			jFra	11.2300	11.2330	0.0290	0.0290	0.00
11/12/2007	JFRA On 07-May-09			jFra	10.0500	10.0390	0.0244	0.0244	0.00
11/12/2007	JFRA On 07-August-08			jFra	11.0200	11.0190	0.0267	0.0267	0.00
11/12/2007	JFRA On 06-August-09			jFra	9.7500	9.7500	0.0237	0.0237	0.00
11/12/2007	JFRA On 06-November-08			jFra	10.6900	10.6780	0.0260	0.0259	0.00
11/12/2007	JFRA On 05-November-09			jFra	9.4400	9.4300	0.0230	0.0230	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
11/12/2007	JN02 On 07-February-08			jNote	10.5200	10.5120	0.1864	0.1864	0.00
11/12/2007	JN02 On 02-May-08			jNote	10.2600	10.2590	0.1839	0.1838	0.00
11/12/2007	JN02 On 07-August-08			jNote	9.9700	9.9660	0.1777	0.1777	0.00
11/12/2007	JN05 On 07-February-08			jNote	9.5100	9.5040	0.3712	0.3711	0.00
11/12/2007	JN05 On 02-May-08			jNote	9.3600	9.3580	0.3672	0.3671	0.00
11/12/2007	JN05 On 07-August-08			jNote	9.1900	9.1880	0.3612	0.3612	0.00
11/12/2007	JN10 On 07-February-08			jNote	8.8900	8.8910	0.5748	0.5748	0.00
11/12/2007	JN10 On 02-May-08			jNote	8.7900	8.7840	0.5720	0.5719	0.00
11/12/2007	JN10 On 07-August-08			jNote	8.6600	8.6600	0.5669	0.5668	0.00
11/12/2007	JROD On 31-January-08			jRod	10.6800	10.6910	0.0069	0.0070	0.00
11/12/2007	JROD On 29-February-08			jRod	11.0800	11.0910	0.0078	0.0078	0.00
11/12/2007	JROD On 31-March-08			jRod	10.8000	10.7990	0.0142	0.0142	0.00
11/12/2007	JROD On 30-April-08			jRod	11.0400	11.0460	0.0150	0.0150	0.00
11/12/2007	JROD On 30-May-08			jRod	11.2400	11.2390	0.0158	0.0158	0.00
11/12/2007	JROD On 30-June-08			jRod	10.9800	10.9770	0.0220	0.0220	0.00
11/12/2007	JROD On 31-July-08			jRod	11.1500	11.1490	0.0229	0.0229	0.00
11/12/2007	JROD On 31-December-07			jRod	10.2700	10.2760	0.0061	0.0061	0.00
11/12/2007	OTH1 On 07-February-08			Index Future	258.1300	257.9740	258.1290	257.9740	0.00
11/12/2007	OTH1 On 02-May-08			Index Future	264.9000	264.7460	264.9030	264.7460	0.00
11/12/2007	OTH1 On 07-August-08			Index Future	272.0200	272.1050	272.0230	272.1050	0.00
11/12/2007	OTH1 On 06-November-08			Index Future	280.2800	280.1120	280.2810	280.1120	12.00
11/12/2007	R153 On 07-February-08			Bond Future	9.1500	9.1320	114.4748	114.5217	8404.00
11/12/2007	R153 On 02-May-08			Bond Future	8.9100	8.8850	110.7858	110.8291	0.00
11/12/2007	R153 On 07-August-08			Bond Future	8.6300	8.6080	113.8815	113.9204	0.00
11/12/2007	R157 On 07-February-08			Bond Future	8.2800	8.2790	134.5306	134.5306	9138.00

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11/12/2007	R157 On 02-May-08			Bond Future	8.1400	8.1430	131.1310	131.1310	0.00
11/12/2007	R157 On 07-August-08			Bond Future	8.0100	8.0050	134.7864	134.7864	2500.00
11/12/2007	R186 On 07-February-08			Bond Future	7.9000	7.9190	126.7862	126.5557	0.00
11/12/2007	R186 On 02-May-08			Bond Future	7.8200	7.8360	130.0446	129.8131	0.00
11/12/2007	R186 On 07-August-08			Bond Future	7.7400	7.7550	128.3432	128.1110	0.00
11/12/2007	R196 On 07-February-08			Bond Future	9.9100	9.9060	104.6403	104.6393	0.00
11/12/2007	R196 On 02-May-08			Bond Future	9.5800	9.5740	102.1597	102.1635	0.00
11/12/2007	R196 On 07-August-08			Bond Future	9.1600	9.1540	104.9174	104.9211	0.00
11/12/2007	R201 On 07-February-08			Bond Future	8.3400	8.3420	103.3466	103.3466	0.00
11/12/2007	R201 On 02-May-08			Bond Future	8.2100	8.2090	106.0050	106.0050	0.00
11/12/2007	R201 On 07-August-08			Bond Future	8.0800	8.0770	104.5214	104.5214	0.00
11/12/2007	R203 On 07-February-08			Bond Future	8.1500	8.1640	104.0179	103.9520	0.00
11/12/2007	R203 On 02-May-08			Bond Future	8.0500	8.0550	102.5015	102.4360	0.00
11/12/2007	R203 On 07-August-08			Bond Future	7.9400	7.9450	105.3639	105.2991	0.00
11/12/2007	R204 On 07-February-08			Bond Future	8.1500	8.1590	100.0819	100.0113	3331.00
11/12/2007	R204 On 02-May-08			Bond Future	8.0500	8.0600	102.6492	102.5788	0.00
11/12/2007	R204 On 07-August-08			Bond Future	7.9500	7.9620	101.4553	101.3855	0.00
11/12/2007	R206 On 07-February-08			Bond Future	8.4100	8.4060	96.4069	96.4069	0.00
11/12/2007	R206 On 02-May-08			Bond Future	8.2700	8.2670	98.8843	98.8843	0.00
11/12/2007	R206 On 07-August-08			Bond Future	8.1200	8.1240	97.8670	97.8670	0.00
11/12/2007	R207 On 07-February-08			Bond Future	8.1100	8.1120	94.0395	94.0395	0.00
11/12/2007	R207 On 02-May-08			Bond Future	8.0200	8.0210	96.4550	96.4550	0.00
11/12/2007	R207 On 07-August-08			Bond Future	7.9300	7.9300	95.4945	95.4945	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
11/12/2007	R209 On 07-February-08			Bond Future	7.6000	7.6150	86.7601	86.5586	6590.00
11/12/2007	R209 On 02-May-08			Bond Future	7.5300	7.5460	85.8265	85.6226	0.00
11/12/2007	R209 On 07-August-08			Bond Future	7.4600	7.4770	88.2313	88.0251	0.00
11/12/2007	TRT1 On 07-February-08			Index Future	261.2500	261.2100	261.2460	261.2100	0.00
11/12/2007	TRT1 On 02-May-08			Index Future	268.1000	268.0660	268.1020	268.0660	0.00
11/12/2007	TRT1 On 07-August-08			Index Future	275.4900	275.5720	275.4890	275.5720	0.00
11/12/2007	TRT1 On 06-November-08			Index Future	283.6700	283.6260	283.6660	283.6260	400.00