



Derivatives Weekly Statistics Report

From 2007/12/24 To 2007/12/28

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2007 | \$ / R On 17-March-08 | | | Currency Future | 7.0700 | 7.1335 | 7.0731 | 7.1335 | 46811.00 |
| 24/12/2007 | \$ / R On 13-June-08 | | | Currency Future | 7.2000 | 7.2602 | 7.1982 | 7.2602 | 14703.00 |
| 24/12/2007 | \$ / R On 15-September-08 | | | Currency Future | 7.3300 | 7.3966 | 7.3335 | 7.3966 | 1472.00 |
| 24/12/2007 | £ / R On 17-March-08 | | | Currency Future | 13.9900 | 14.1261 | 13.9864 | 14.1261 | 2037.00 |
| 24/12/2007 | £ / R On 13-June-08 | | | Currency Future | 14.2000 | 14.3360 | 14.1957 | 14.3360 | 1155.00 |
| 24/12/2007 | £ / R On 15-September-08 | | | Currency Future | 14.4100 | 14.5546 | 14.4136 | 14.5546 | 36.00 |
| 24/12/2007 | € / R On 17-March-08 | | | Currency Future | 10.1900 | 10.2684 | 10.1877 | 10.2684 | 1752.00 |
| 24/12/2007 | € / R On 13-June-08 | | | Currency Future | 10.3700 | 10.4471 | 10.3655 | 10.4471 | 1248.00 |
| 24/12/2007 | € / R On 15-September-08 | | | Currency Future | 10.5500 | 10.6288 | 10.5483 | 10.6288 | 50.00 |
| 24/12/2007 | ALBI On 07-February-08 | | | Index Future | 259.4300 | 259.3190 | 259.4300 | 259.3190 | 517.00 |
| 24/12/2007 | ALBI On 02-May-08 | | | Index Future | 268.3600 | 261.6550 | 268.3580 | 261.6550 | 0.00 |
| 24/12/2007 | ALBI On 07-August-08 | | | Index Future | 276.4200 | 276.4220 | 276.4220 | 276.4220 | 0.00 |
| 24/12/2007 | ALBI On 06-November-08 | | | Index Future | 284.0000 | 284.0000 | 284.0000 | 284.0000 | 0.00 |
| 24/12/2007 | CRD1 On 07-February-08 | | | Index Future | 111.6600 | 111.6000 | 111.6590 | 111.6000 | 0.00 |
| 24/12/2007 | CRD1 On 02-May-08 | | | Index Future | 114.5800 | 114.5220 | 114.5820 | 114.5220 | 0.00 |
| 24/12/2007 | CRD1 On 07-August-08 | | | Index Future | 119.8500 | 119.8530 | 119.8530 | 119.8530 | 0.00 |
| 24/12/2007 | CRD1 On 06-November-08 | | | Index Future | 121.2500 | 121.1810 | 121.2460 | 121.1810 | 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 |
|------------|-------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2007 | GOVI On 07-February-08 | | | jGovi | 260.8500 | 260.7325 | 260.8450 | 260.7325 | 7.00 |
| 24/12/2007 | GOVI On 02-May-08 | | | jGovi | 268.1500 | 268.0325 | 268.1470 | 268.0325 | 0.00 |
| 24/12/2007 | GOVI On 07-August-08 | | | jGovi | 275.7000 | 275.5845 | 275.7040 | 275.5845 | 0.00 |
| 24/12/2007 | GOVI On 06-November-08 | | | jGovi | 283.2400 | 283.1185 | 283.2420 | 283.1185 | 60.00 |
| 24/12/2007 | ILBI On 07-February-08 | | | Index Future | 298.7200 | 298.7190 | 298.7190 | 298.7190 | 0.00 |
| 24/12/2007 | J153 On 31-August-10 | | | jSwap | 10.6100 | 10.6050 | 0.0805 | 0.0803 | 0.00 |
| 24/12/2007 | J157 On 15-September-15 | | | jSwap | 9.6200 | 9.6160 | 0.0206 | 0.0204 | 0.00 |
| 24/12/2007 | J186 On 21-December-26 | | | jSwap | 8.6600 | 8.8840 | 0.1041 | 0.1300 | 0.00 |
| 24/12/2007 | J201 On 22-December-14 | | | jSwap | 9.6700 | 10.0850 | 0.1072 | 0.1389 | 0.00 |
| 24/12/2007 | J203 On 15-September-17 | | | jSwap | 9.4300 | 9.4260 | 0.1246 | 0.1243 | 0.00 |
| 24/12/2007 | J204 On 21-December-18 | | | jSwap | 9.2800 | 9.5860 | 0.1192 | 0.1483 | 0.00 |
| 24/12/2007 | J207 On 15-January-20 | | | jSwap | 9.2200 | 9.2210 | 0.0920 | 0.0917 | 0.00 |
| 24/12/2007 | JBAR On 21-December-05 | | | jBar | 11.2300 | 11.2290 | 11.2330 | 11.2290 | 0.00 |
| 24/12/2007 | JFRA On 07-February-08 | | | jFra | 11.2500 | 11.2600 | 0.0273 | 0.0273 | 0.00 |
| 24/12/2007 | JFRA On 05-February-09 | | | jFra | 10.6400 | 10.6240 | 0.0259 | 0.0258 | 0.00 |
| 24/12/2007 | JFRA On 02-May-08 | | | jFra | 11.3100 | 11.3070 | 0.0292 | 0.0292 | 0.00 |
| 24/12/2007 | JFRA On 07-May-09 | | | jFra | 10.3000 | 10.3030 | 0.0250 | 0.0250 | 0.00 |
| 24/12/2007 | JFRA On 07-August-08 | | | jFra | 11.1900 | 11.1800 | 0.0271 | 0.0271 | 0.00 |
| 24/12/2007 | JFRA On 06-August-09 | | | jFra | 10.0100 | 10.0020 | 0.0244 | 0.0243 | 0.00 |
| 24/12/2007 | JFRA On 06-November-08 | | | jFra | 10.9800 | 10.9840 | 0.0267 | 0.0267 | 0.00 |
| 24/12/2007 | JFRA On 05-November-09 | | | jFra | 9.7800 | 9.7740 | 0.0238 | 0.0238 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2007 | JN02 On 07-February-08 | | | jNote | 10.7200 | 10.7120 | 0.1896 | 0.1896 | 0.00 |
| 24/12/2007 | JN02 On 02-May-08 | | | jNote | 10.5200 | 10.5100 | 0.1880 | 0.1879 | 0.00 |
| 24/12/2007 | JN02 On 07-August-08 | | | jNote | 10.2700 | 10.2610 | 0.1825 | 0.1824 | 0.00 |
| 24/12/2007 | JN05 On 07-February-08 | | | jNote | 9.7800 | 9.7710 | 0.3795 | 0.3794 | 0.00 |
| 24/12/2007 | JN05 On 02-May-08 | | | jNote | 9.6500 | 9.6410 | 0.3759 | 0.3758 | 0.00 |
| 24/12/2007 | JN05 On 07-August-08 | | | jNote | 9.4900 | 9.4850 | 0.3703 | 0.3703 | 0.00 |
| 24/12/2007 | JN10 On 07-February-08 | | | jNote | 9.2100 | 9.2110 | 0.5884 | 0.5883 | 0.00 |
| 24/12/2007 | JN10 On 02-May-08 | | | jNote | 9.1200 | 9.1150 | 0.5860 | 0.5859 | 0.00 |
| 24/12/2007 | JN10 On 07-August-08 | | | jNote | 9.0100 | 9.0030 | 0.5814 | 0.5813 | 0.00 |
| 24/12/2007 | JROD On 31-January-08 | | | jRod | 10.6000 | 10.6180 | 0.0073 | 0.0073 | 0.00 |
| 24/12/2007 | JROD On 29-February-08 | | | jRod | 10.9800 | 11.0040 | 0.0081 | 0.0081 | 0.00 |
| 24/12/2007 | JROD On 31-March-08 | | | jRod | 10.7500 | 10.7660 | 0.0146 | 0.0146 | 0.00 |
| 24/12/2007 | JROD On 30-April-08 | | | jRod | 11.0200 | 11.0320 | 0.0155 | 0.0155 | 0.00 |
| 24/12/2007 | JROD On 30-May-08 | | | jRod | 11.2400 | 11.2460 | 0.0164 | 0.0164 | 0.00 |
| 24/12/2007 | JROD On 30-June-08 | | | jRod | 10.9900 | 10.9930 | 0.0228 | 0.0228 | 0.00 |
| 24/12/2007 | JROD On 31-July-08 | | | jRod | 11.1700 | 11.1730 | 0.0237 | 0.0237 | 0.00 |
| 24/12/2007 | JROD On 31-December-07 | | | jRod | 10.2400 | 10.2470 | 0.0066 | 0.0066 | 0.00 |
| 24/12/2007 | OTH1 On 07-February-08 | | | Index Future | 253.0400 | 252.9280 | 253.0380 | 252.9280 | 0.00 |
| 24/12/2007 | OTH1 On 02-May-08 | | | Index Future | 259.6600 | 259.5520 | 259.6640 | 259.5520 | 0.00 |
| 24/12/2007 | OTH1 On 07-August-08 | | | Index Future | 270.9000 | 270.8960 | 270.8960 | 270.8960 | 0.00 |
| 24/12/2007 | OTH1 On 06-November-08 | | | Index Future | 274.7600 | 274.6430 | 274.7640 | 274.6430 | 12.00 |
| 24/12/2007 | R153 On 07-February-08 | | | Bond Future | 9.3900 | 9.3920 | 113.9134 | 113.9134 | 8063.00 |
| 24/12/2007 | R153 On 02-May-08 | | | Bond Future | 9.1500 | 9.1450 | 110.2682 | 110.2682 | 0.00 |
| 24/12/2007 | R153 On 07-August-08 | | | Bond Future | 8.8700 | 8.8680 | 113.4168 | 113.4168 | 0.00 |
| 24/12/2007 | R157 On 07-February-08 | | | Bond Future | 8.5600 | 8.5590 | 132.7075 | 132.7075 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2007 | R157 On 02-May-08 | | | Bond Future | 8.4200 | 8.4230 | 129.3389 | 129.3389 | 0.00 |
| 24/12/2007 | R157 On 07-August-08 | | | Bond Future | 8.2900 | 8.2850 | 133.0345 | 133.0345 | 2500.00 |
| 24/12/2007 | R186 On 07-February-08 | | | Bond Future | 8.2000 | 8.1990 | 123.3950 | 123.3950 | 0.00 |
| 24/12/2007 | R186 On 02-May-08 | | | Bond Future | 8.1200 | 8.1160 | 126.6375 | 126.6375 | 0.00 |
| 24/12/2007 | R186 On 07-August-08 | | | Bond Future | 8.0400 | 8.0350 | 124.9255 | 124.9255 | 0.00 |
| 24/12/2007 | R196 On 07-February-08 | | | Bond Future | 10.2300 | 10.2230 | 104.3245 | 104.3322 | 0.00 |
| 24/12/2007 | R196 On 02-May-08 | | | Bond Future | 9.9500 | 9.9440 | 101.8747 | 101.8793 | 0.00 |
| 24/12/2007 | R196 On 07-August-08 | | | Bond Future | 9.5700 | 9.5640 | 104.7019 | 104.7045 | 0.00 |
| 24/12/2007 | R201 On 07-February-08 | | | Bond Future | 8.6100 | 8.6120 | 101.9516 | 101.9516 | 0.00 |
| 24/12/2007 | R201 On 02-May-08 | | | Bond Future | 8.4800 | 8.4790 | 104.6344 | 104.6344 | 0.00 |
| 24/12/2007 | R201 On 07-August-08 | | | Bond Future | 8.3500 | 8.3470 | 103.1825 | 103.1825 | 0.00 |
| 24/12/2007 | R203 On 07-February-08 | | | Bond Future | 8.4200 | 8.4240 | 102.2582 | 102.2582 | 0.00 |
| 24/12/2007 | R203 On 02-May-08 | | | Bond Future | 8.3200 | 8.3150 | 100.7541 | 100.7541 | 0.00 |
| 24/12/2007 | R203 On 07-August-08 | | | Bond Future | 8.2100 | 8.2050 | 103.6347 | 103.6347 | 0.00 |
| 24/12/2007 | R204 On 07-February-08 | | | Bond Future | 8.4200 | 8.4190 | 98.1979 | 98.1979 | 3331.00 |
| 24/12/2007 | R204 On 02-May-08 | | | Bond Future | 8.3200 | 8.3200 | 100.7730 | 100.7730 | 0.00 |
| 24/12/2007 | R204 On 07-August-08 | | | Bond Future | 8.2200 | 8.2220 | 99.5922 | 99.5922 | 0.00 |
| 24/12/2007 | R206 On 07-February-08 | | | Bond Future | 8.7200 | 8.7160 | 95.0322 | 95.0322 | 0.00 |
| 24/12/2007 | R206 On 02-May-08 | | | Bond Future | 8.5800 | 8.5770 | 97.5398 | 97.5398 | 0.00 |
| 24/12/2007 | R206 On 07-August-08 | | | Bond Future | 8.4300 | 8.4340 | 96.5614 | 96.5614 | 0.00 |
| 24/12/2007 | R207 On 07-February-08 | | | Bond Future | 8.3900 | 8.3920 | 92.0463 | 92.0463 | 0.00 |
| 24/12/2007 | R207 On 02-May-08 | | | Bond Future | 8.3000 | 8.3010 | 94.4651 | 94.4651 | 0.00 |
| 24/12/2007 | R207 On 07-August-08 | | | Bond Future | 8.2100 | 8.2100 | 93.5130 | 93.5130 | 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 |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2007 | R209 On 07-February-08 | | | Bond Future | 7.9000 | 7.8950 | 83.8171 | 83.8171 | 6590.00 |
| 24/12/2007 | R209 On 02-May-08 | | | Bond Future | 7.8300 | 7.8260 | 82.8494 | 82.8494 | 0.00 |
| 24/12/2007 | R209 On 07-August-08 | | | Bond Future | 7.7600 | 7.7570 | 85.2208 | 85.2208 | 0.00 |
| 24/12/2007 | TRT1 On 07-February-08 | | | Index Future | 257.6300 | 257.5160 | 257.6270 | 257.5160 | 0.00 |
| 24/12/2007 | TRT1 On 02-May-08 | | | Index Future | 264.3700 | 264.2600 | 264.3730 | 264.2600 | 0.00 |
| 24/12/2007 | TRT1 On 07-August-08 | | | Index Future | 274.3500 | 274.3470 | 274.3470 | 274.3470 | 0.00 |
| 24/12/2007 | TRT1 On 06-November-08 | | | Index Future | 279.7500 | 279.6250 | 279.7470 | 279.6250 | 400.00 |
| 27/12/2007 | \$ / R On 17-March-08 | | | Currency Future | 6.9500 | 7.0731 | 6.9532 | 7.0731 | 46771.00 |
| 27/12/2007 | \$ / R On 13-June-08 | | | Currency Future | 7.0800 | 7.1982 | 7.0778 | 7.1982 | 14704.00 |
| 27/12/2007 | \$ / R On 15-September-08 | | | Currency Future | 7.2100 | 7.3335 | 7.2101 | 7.3335 | 1472.00 |
| 27/12/2007 | £ / R On 17-March-08 | | | Currency Future | 13.8200 | 13.9864 | 13.8232 | 13.9864 | 2037.00 |
| 27/12/2007 | £ / R On 13-June-08 | | | Currency Future | 14.0300 | 14.1957 | 14.0321 | 14.1957 | 1155.00 |
| 27/12/2007 | £ / R On 15-September-08 | | | Currency Future | 14.2500 | 14.4136 | 14.2475 | 14.4136 | 36.00 |
| 27/12/2007 | € / R On 17-March-08 | | | Currency Future | 10.1400 | 10.1877 | 10.1383 | 10.1877 | 1752.00 |
| 27/12/2007 | € / R On 13-June-08 | | | Currency Future | 10.3200 | 10.3655 | 10.3176 | 10.3655 | 1248.00 |
| 27/12/2007 | € / R On 15-September-08 | | | Currency Future | 10.5000 | 10.5483 | 10.4974 | 10.5483 | 50.00 |
| 27/12/2007 | ALBI On 07-February-08 | | | Index Future | 259.7600 | 259.4300 | 259.7630 | 259.4300 | 517.00 |
| 27/12/2007 | ALBI On 02-May-08 | | | Index Future | 268.1100 | 268.3580 | 268.1100 | 268.3580 | 0.00 |
| 27/12/2007 | ALBI On 07-August-08 | | | Index Future | 276.1700 | 276.4220 | 276.1660 | 276.4220 | 0.00 |
| 27/12/2007 | ALBI On 06-November-08 | | | Index Future | 283.7400 | 284.0000 | 283.7380 | 284.0000 | 0.00 |
| 27/12/2007 | CRD1 On 07-February-08 | | | Index Future | 111.7600 | 111.6590 | 111.7550 | 111.6590 | 0.00 |
| 27/12/2007 | CRD1 On 02-May-08 | | | Index Future | 114.6800 | 114.5820 | 114.6790 | 114.5820 | 0.00 |
| 27/12/2007 | CRD1 On 07-August-08 | | | Index Future | 119.7400 | 119.8530 | 119.7420 | 119.8530 | 0.00 |
| 27/12/2007 | CRD1 On 06-November-08 | | | Index Future | 121.3500 | 121.2460 | 121.3520 | 121.2460 | 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 |
|------------|-------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/12/2007 | GOVI On 07-February-08 | | | jGovi | 261.1500 | 260.8450 | 261.1490 | 260.8450 | 7.00 |
| 27/12/2007 | GOVI On 02-May-08 | | | jGovi | 268.4500 | 268.1470 | 268.4540 | 268.1470 | 0.00 |
| 27/12/2007 | GOVI On 07-August-08 | | | jGovi | 276.0200 | 275.7040 | 276.0215 | 275.7040 | 0.00 |
| 27/12/2007 | GOVI On 06-November-08 | | | jGovi | 283.5800 | 283.2420 | 283.5765 | 283.2420 | 60.00 |
| 27/12/2007 | ILBI On 07-February-08 | | | Index Future | 298.4500 | 298.7190 | 298.4470 | 298.7190 | 0.00 |
| 27/12/2007 | J153 On 31-August-10 | | | jSwap | 10.6100 | 10.6100 | 0.0805 | 0.0805 | 0.00 |
| 27/12/2007 | J157 On 15-September-15 | | | jSwap | 9.6000 | 9.6190 | 0.0196 | 0.0206 | 0.00 |
| 27/12/2007 | J186 On 21-December-26 | | | jSwap | 8.6400 | 8.6570 | 0.1025 | 0.1041 | 0.00 |
| 27/12/2007 | J201 On 22-December-14 | | | jSwap | 9.6500 | 9.6700 | 0.1064 | 0.1072 | 0.00 |
| 27/12/2007 | J203 On 15-September-17 | | | jSwap | 9.4100 | 9.4290 | 0.1236 | 0.1246 | 0.00 |
| 27/12/2007 | J204 On 21-December-18 | | | jSwap | 9.2500 | 9.2800 | 0.1175 | 0.1192 | 0.00 |
| 27/12/2007 | J207 On 15-January-20 | | | jSwap | 9.1900 | 9.2240 | 0.0899 | 0.0920 | 0.00 |
| 27/12/2007 | JBAR On 21-December-05 | | | jBar | 11.2300 | 11.2330 | 11.2330 | 11.2330 | 0.00 |
| 27/12/2007 | JFRA On 07-February-08 | | | jFra | 11.2500 | 11.2510 | 0.0273 | 0.0273 | 0.00 |
| 27/12/2007 | JFRA On 05-February-09 | | | jFra | 10.6400 | 10.6430 | 0.0258 | 0.0259 | 0.00 |
| 27/12/2007 | JFRA On 02-May-08 | | | jFra | 11.3100 | 11.3080 | 0.0292 | 0.0292 | 0.00 |
| 27/12/2007 | JFRA On 07-May-09 | | | jFra | 10.3200 | 10.3010 | 0.0251 | 0.0250 | 0.00 |
| 27/12/2007 | JFRA On 07-August-08 | | | jFra | 11.1800 | 11.1890 | 0.0271 | 0.0271 | 0.00 |
| 27/12/2007 | JFRA On 06-August-09 | | | jFra | 10.0100 | 10.0140 | 0.0244 | 0.0244 | 0.00 |
| 27/12/2007 | JFRA On 06-November-08 | | | jFra | 11.0000 | 10.9810 | 0.0267 | 0.0267 | 0.00 |
| 27/12/2007 | JFRA On 05-November-09 | | | jFra | 9.7600 | 9.7790 | 0.0238 | 0.0238 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/12/2007 | JN02 On 07-February-08 | | | jNote | 10.7200 | 10.7160 | 0.1897 | 0.1896 | 0.00 |
| 27/12/2007 | JN02 On 02-May-08 | | | jNote | 10.5100 | 10.5160 | 0.1879 | 0.1880 | 0.00 |
| 27/12/2007 | JN02 On 07-August-08 | | | jNote | 10.2600 | 10.2680 | 0.1824 | 0.1825 | 0.00 |
| 27/12/2007 | JN05 On 07-February-08 | | | jNote | 9.7700 | 9.7760 | 0.3792 | 0.3795 | 0.00 |
| 27/12/2007 | JN05 On 02-May-08 | | | jNote | 9.6300 | 9.6450 | 0.3754 | 0.3759 | 0.00 |
| 27/12/2007 | JN05 On 07-August-08 | | | jNote | 9.4700 | 9.4890 | 0.3697 | 0.3703 | 0.00 |
| 27/12/2007 | JN10 On 07-February-08 | | | jNote | 9.1900 | 9.2140 | 0.5874 | 0.5884 | 0.00 |
| 27/12/2007 | JN10 On 02-May-08 | | | jNote | 9.0900 | 9.1190 | 0.5848 | 0.5860 | 0.00 |
| 27/12/2007 | JN10 On 07-August-08 | | | jNote | 8.9800 | 9.0060 | 0.5801 | 0.5814 | 0.00 |
| 27/12/2007 | JROD On 31-January-08 | | | jRod | 10.5900 | 10.6010 | 0.0067 | 0.0073 | 0.00 |
| 27/12/2007 | JROD On 29-February-08 | | | jRod | 10.9500 | 10.9790 | 0.0075 | 0.0081 | 0.00 |
| 27/12/2007 | JROD On 31-March-08 | | | jRod | 10.7400 | 10.7530 | 0.0140 | 0.0146 | 0.00 |
| 27/12/2007 | JROD On 30-April-08 | | | jRod | 11.0100 | 11.0200 | 0.0149 | 0.0155 | 0.00 |
| 27/12/2007 | JROD On 30-May-08 | | | jRod | 11.2300 | 11.2370 | 0.0158 | 0.0164 | 0.00 |
| 27/12/2007 | JROD On 30-June-08 | | | jRod | 10.9800 | 10.9880 | 0.0222 | 0.0228 | 0.00 |
| 27/12/2007 | JROD On 31-July-08 | | | jRod | 11.1600 | 11.1680 | 0.0231 | 0.0237 | 0.00 |
| 27/12/2007 | JROD On 31-December-07 | | | jRod | 10.2400 | 10.2440 | 0.0061 | 0.0066 | 0.00 |
| 27/12/2007 | OTH1 On 07-February-08 | | | Index Future | 253.5500 | 253.0380 | 253.5450 | 253.0380 | 0.00 |
| 27/12/2007 | OTH1 On 02-May-08 | | | Index Future | 260.1800 | 259.6640 | 260.1780 | 259.6640 | 0.00 |
| 27/12/2007 | OTH1 On 07-August-08 | | | Index Future | 270.6500 | 270.8960 | 270.6450 | 270.8960 | 0.00 |
| 27/12/2007 | OTH1 On 06-November-08 | | | Index Future | 275.3200 | 274.7640 | 275.3180 | 274.7640 | 12.00 |
| 27/12/2007 | R153 On 07-February-08 | | | Bond Future | 9.3500 | 9.3920 | 114.0067 | 113.9134 | 8063.00 |
| 27/12/2007 | R153 On 02-May-08 | | | Bond Future | 9.1100 | 9.1450 | 110.3542 | 110.2682 | 0.00 |
| 27/12/2007 | R153 On 07-August-08 | | | Bond Future | 8.8300 | 8.8680 | 113.4941 | 113.4168 | 0.00 |
| 27/12/2007 | R157 On 07-February-08 | | | Bond Future | 8.5200 | 8.5590 | 132.9658 | 132.7075 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/12/2007 | R157 On 02-May-08 | | | Bond Future | 8.3800 | 8.4230 | 129.5929 | 129.3389 | 0.00 |
| 27/12/2007 | R157 On 07-August-08 | | | Bond Future | 8.2500 | 8.2850 | 133.2828 | 133.0345 | 2500.00 |
| 27/12/2007 | R186 On 07-February-08 | | | Bond Future | 8.1600 | 8.1990 | 123.8391 | 123.3950 | 0.00 |
| 27/12/2007 | R186 On 02-May-08 | | | Bond Future | 8.0800 | 8.1160 | 127.0838 | 126.6375 | 0.00 |
| 27/12/2007 | R186 On 07-August-08 | | | Bond Future | 8.0000 | 8.0350 | 125.3732 | 124.9255 | 0.00 |
| 27/12/2007 | R196 On 07-February-08 | | | Bond Future | 10.2000 | 10.2310 | 104.3593 | 104.3245 | 0.00 |
| 27/12/2007 | R196 On 02-May-08 | | | Bond Future | 9.9000 | 9.9500 | 101.9138 | 101.8747 | 0.00 |
| 27/12/2007 | R196 On 07-August-08 | | | Bond Future | 9.5100 | 9.5690 | 104.7341 | 104.7019 | 0.00 |
| 27/12/2007 | R201 On 07-February-08 | | | Bond Future | 8.5700 | 8.6120 | 102.1567 | 101.9516 | 0.00 |
| 27/12/2007 | R201 On 02-May-08 | | | Bond Future | 8.4400 | 8.4790 | 104.8360 | 104.6344 | 0.00 |
| 27/12/2007 | R201 On 07-August-08 | | | Bond Future | 8.3100 | 8.3470 | 103.3795 | 103.1825 | 0.00 |
| 27/12/2007 | R203 On 07-February-08 | | | Bond Future | 8.3800 | 8.4240 | 102.5163 | 102.2582 | 0.00 |
| 27/12/2007 | R203 On 02-May-08 | | | Bond Future | 8.2800 | 8.3150 | 101.0105 | 100.7541 | 0.00 |
| 27/12/2007 | R203 On 07-August-08 | | | Bond Future | 8.1700 | 8.2050 | 103.8884 | 103.6347 | 0.00 |
| 27/12/2007 | R204 On 07-February-08 | | | Bond Future | 8.3800 | 8.4190 | 98.4740 | 98.1979 | 3331.00 |
| 27/12/2007 | R204 On 02-May-08 | | | Bond Future | 8.2800 | 8.3200 | 101.0480 | 100.7730 | 0.00 |
| 27/12/2007 | R204 On 07-August-08 | | | Bond Future | 8.1800 | 8.2220 | 99.8653 | 99.5922 | 0.00 |
| 27/12/2007 | R206 On 07-February-08 | | | Bond Future | 8.6800 | 8.7160 | 95.2082 | 95.0322 | 0.00 |
| 27/12/2007 | R206 On 02-May-08 | | | Bond Future | 8.5400 | 8.5770 | 97.7120 | 97.5398 | 0.00 |
| 27/12/2007 | R206 On 07-August-08 | | | Bond Future | 8.3900 | 8.4340 | 96.7286 | 96.5614 | 0.00 |
| 27/12/2007 | R207 On 07-February-08 | | | Bond Future | 8.3500 | 8.3920 | 92.3276 | 92.0463 | 0.00 |
| 27/12/2007 | R207 On 02-May-08 | | | Bond Future | 8.2600 | 8.3010 | 94.7459 | 94.4651 | 0.00 |
| 27/12/2007 | R207 On 07-August-08 | | | Bond Future | 8.1700 | 8.2100 | 93.7927 | 93.5130 | 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 |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/12/2007 | R209 On 07-February-08 | | | Bond Future | 7.8600 | 7.8950 | 84.1998 | 83.8171 | 6590.00 |
| 27/12/2007 | R209 On 02-May-08 | | | Bond Future | 7.7900 | 7.8260 | 83.2366 | 82.8494 | 0.00 |
| 27/12/2007 | R209 On 07-August-08 | | | Bond Future | 7.7200 | 7.7570 | 85.6123 | 85.2208 | 0.00 |
| 27/12/2007 | TRT1 On 07-February-08 | | | Index Future | 257.9300 | 257.6270 | 257.9330 | 257.6270 | 0.00 |
| 27/12/2007 | TRT1 On 02-May-08 | | | Index Future | 264.6800 | 264.3730 | 264.6810 | 264.3730 | 0.00 |
| 27/12/2007 | TRT1 On 07-August-08 | | | Index Future | 274.0900 | 274.3470 | 274.0930 | 274.3470 | 0.00 |
| 27/12/2007 | TRT1 On 06-November-08 | | | Index Future | 280.0800 | 279.7470 | 280.0840 | 279.7470 | 400.00 |
| 28/12/2007 | \$ / R On 17-March-08 | | | Currency Future | 6.9100 | 6.9532 | 6.9080 | 6.9532 | 46936.00 |
| 28/12/2007 | \$ / R On 13-June-08 | | | Currency Future | 7.0300 | 7.0778 | 7.0322 | 7.0778 | 14704.00 |
| 28/12/2007 | \$ / R On 15-September-08 | | | Currency Future | 7.1600 | 7.2101 | 7.1643 | 7.2101 | 1472.00 |
| 28/12/2007 | £ / R On 17-March-08 | | | Currency Future | 13.7300 | 13.8232 | 13.7259 | 13.8232 | 2037.00 |
| 28/12/2007 | £ / R On 13-June-08 | | | Currency Future | 13.9300 | 14.0321 | 13.9330 | 14.0321 | 1155.00 |
| 28/12/2007 | £ / R On 15-September-08 | | | Currency Future | 14.1500 | 14.2475 | 14.1467 | 14.2475 | 36.00 |
| 28/12/2007 | € / R On 17-March-08 | | | Currency Future | 10.1500 | 10.1383 | 10.1513 | 10.1383 | 1752.00 |
| 28/12/2007 | € / R On 13-June-08 | | | Currency Future | 10.3300 | 10.3176 | 10.3306 | 10.3176 | 1248.00 |
| 28/12/2007 | € / R On 15-September-08 | | | Currency Future | 10.5100 | 10.4974 | 10.5116 | 10.4974 | 50.00 |
| 28/12/2007 | ALBI On 07-February-08 | | | Index Future | 260.0100 | 259.7630 | 260.0140 | 259.7630 | 517.00 |
| 28/12/2007 | ALBI On 02-May-08 | | | Index Future | 267.8700 | 268.1100 | 267.8680 | 268.1100 | 0.00 |
| 28/12/2007 | ALBI On 07-August-08 | | | Index Future | 275.9200 | 276.1660 | 275.9150 | 276.1660 | 0.00 |
| 28/12/2007 | ALBI On 06-November-08 | | | Index Future | 283.4800 | 283.7380 | 283.4810 | 283.7380 | 0.00 |
| 28/12/2007 | CRD1 On 07-February-08 | | | Index Future | 111.8400 | 111.7550 | 111.8380 | 111.7550 | 0.00 |
| 28/12/2007 | CRD1 On 02-May-08 | | | Index Future | 114.7600 | 114.6790 | 114.7640 | 114.6790 | 0.00 |
| 28/12/2007 | CRD1 On 07-August-08 | | | Index Future | 119.6300 | 119.7420 | 119.6340 | 119.7420 | 0.00 |
| 28/12/2007 | CRD1 On 06-November-08 | | | Index Future | 121.4400 | 121.3520 | 121.4430 | 121.3520 | 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 |
|------------|-------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/12/2007 | GOVI On 07-February-08 | | | jGovi | 261.3800 | 261.1490 | 261.3845 | 261.1490 | 7.00 |
| 28/12/2007 | GOVI On 02-May-08 | | | jGovi | 268.7000 | 268.4540 | 268.6950 | 268.4540 | 0.00 |
| 28/12/2007 | GOVI On 07-August-08 | | | jGovi | 276.2700 | 276.0215 | 276.2690 | 276.0215 | 0.00 |
| 28/12/2007 | GOVI On 06-November-08 | | | jGovi | 283.8300 | 283.5765 | 283.8325 | 283.5765 | 60.00 |
| 28/12/2007 | ILBI On 07-February-08 | | | Index Future | 298.1800 | 298.4470 | 298.1790 | 298.4470 | 0.00 |
| 28/12/2007 | J153 On 31-August-10 | | | jSwap | 10.6000 | 10.6070 | 0.0804 | 0.0805 | 0.00 |
| 28/12/2007 | J157 On 15-September-15 | | | jSwap | 9.5800 | 9.6010 | 0.0182 | 0.0196 | 0.00 |
| 28/12/2007 | J186 On 21-December-26 | | | jSwap | 8.6200 | 8.6360 | 0.1014 | 0.1025 | 0.00 |
| 28/12/2007 | J201 On 22-December-14 | | | jSwap | 9.6300 | 9.6520 | 0.1053 | 0.1064 | 0.00 |
| 28/12/2007 | J203 On 15-September-17 | | | jSwap | 9.3900 | 9.4110 | 0.1223 | 0.1236 | 0.00 |
| 28/12/2007 | J204 On 21-December-18 | | | jSwap | 9.2400 | 9.2520 | 0.1169 | 0.1175 | 0.00 |
| 28/12/2007 | J207 On 15-January-20 | | | jSwap | 9.1900 | 9.1940 | 0.0896 | 0.0899 | 0.00 |
| 28/12/2007 | JBAR On 21-December-05 | | | jBar | 11.2300 | 11.2330 | 11.2330 | 11.2330 | 0.00 |
| 28/12/2007 | JFRA On 07-February-08 | | | jFra | 11.2500 | 11.2510 | 0.0273 | 0.0273 | 0.00 |
| 28/12/2007 | JFRA On 05-February-09 | | | jFra | 10.6300 | 10.6390 | 0.0258 | 0.0258 | 0.00 |
| 28/12/2007 | JFRA On 02-May-08 | | | jFra | 11.3000 | 11.3060 | 0.0292 | 0.0292 | 0.00 |
| 28/12/2007 | JFRA On 07-May-09 | | | jFra | 10.3100 | 10.3180 | 0.0251 | 0.0251 | 0.00 |
| 28/12/2007 | JFRA On 07-August-08 | | | jFra | 11.1800 | 11.1820 | 0.0271 | 0.0271 | 0.00 |
| 28/12/2007 | JFRA On 06-August-09 | | | jFra | 9.9600 | 10.0140 | 0.0242 | 0.0244 | 0.00 |
| 28/12/2007 | JFRA On 06-November-08 | | | jFra | 10.9800 | 11.0000 | 0.0267 | 0.0267 | 0.00 |
| 28/12/2007 | JFRA On 05-November-09 | | | jFra | 9.7600 | 9.7630 | 0.0238 | 0.0238 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/12/2007 | JN02 On 07-February-08 | | | jNote | 10.7000 | 10.7170 | 0.1895 | 0.1897 | 0.00 |
| 28/12/2007 | JN02 On 02-May-08 | | | jNote | 10.5100 | 10.5140 | 0.1878 | 0.1879 | 0.00 |
| 28/12/2007 | JN02 On 07-August-08 | | | jNote | 10.2600 | 10.2630 | 0.1824 | 0.1824 | 0.00 |
| 28/12/2007 | JN05 On 07-February-08 | | | jNote | 9.7300 | 9.7660 | 0.3778 | 0.3792 | 0.00 |
| 28/12/2007 | JN05 On 02-May-08 | | | jNote | 9.5900 | 9.6310 | 0.3740 | 0.3754 | 0.00 |
| 28/12/2007 | JN05 On 07-August-08 | | | jNote | 9.4300 | 9.4710 | 0.3683 | 0.3697 | 0.00 |
| 28/12/2007 | JN10 On 07-February-08 | | | jNote | 9.1700 | 9.1920 | 0.5869 | 0.5874 | 0.00 |
| 28/12/2007 | JN10 On 02-May-08 | | | jNote | 9.0800 | 9.0940 | 0.5845 | 0.5848 | 0.00 |
| 28/12/2007 | JN10 On 07-August-08 | | | jNote | 8.9600 | 8.9790 | 0.5799 | 0.5801 | 0.00 |
| 28/12/2007 | JROD On 31-January-08 | | | jRod | 10.5800 | 10.5850 | 0.0073 | 0.0067 | 0.00 |
| 28/12/2007 | JROD On 29-February-08 | | | jRod | 10.9500 | 10.9540 | 0.0080 | 0.0075 | 0.00 |
| 28/12/2007 | JROD On 31-March-08 | | | jRod | 10.7400 | 10.7400 | 0.0145 | 0.0140 | 0.00 |
| 28/12/2007 | JROD On 30-April-08 | | | jRod | 11.0000 | 11.0080 | 0.0154 | 0.0149 | 0.00 |
| 28/12/2007 | JROD On 30-May-08 | | | jRod | 11.2200 | 11.2250 | 0.0163 | 0.0158 | 0.00 |
| 28/12/2007 | JROD On 30-June-08 | | | jRod | 10.9700 | 10.9800 | 0.0227 | 0.0222 | 0.00 |
| 28/12/2007 | JROD On 31-July-08 | | | jRod | 11.1500 | 11.1590 | 0.0236 | 0.0231 | 0.00 |
| 28/12/2007 | JROD On 31-December-07 | | | jRod | 10.2400 | 10.2430 | 0.0000 | 0.0061 | 0.00 |
| 28/12/2007 | OTH1 On 07-February-08 | | | Index Future | 253.8800 | 253.5450 | 253.8810 | 253.5450 | 0.00 |
| 28/12/2007 | OTH1 On 02-May-08 | | | Index Future | 260.5200 | 260.1780 | 260.5220 | 260.1780 | 0.00 |
| 28/12/2007 | OTH1 On 07-August-08 | | | Index Future | 270.4000 | 270.6450 | 270.3990 | 270.6450 | 0.00 |
| 28/12/2007 | OTH1 On 06-November-08 | | | Index Future | 275.6900 | 275.3180 | 275.6850 | 275.3180 | 12.00 |
| 28/12/2007 | R153 On 07-February-08 | | | Bond Future | 9.3300 | 9.3520 | 114.0534 | 114.0067 | 8063.00 |
| 28/12/2007 | R153 On 02-May-08 | | | Bond Future | 9.0900 | 9.1050 | 110.3973 | 110.3542 | 0.00 |
| 28/12/2007 | R153 On 07-August-08 | | | Bond Future | 8.8100 | 8.8280 | 113.5327 | 113.4941 | 0.00 |
| 28/12/2007 | R157 On 07-February-08 | | | Bond Future | 8.5000 | 8.5190 | 133.0953 | 132.9658 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/12/2007 | R157 On 02-May-08 | | | Bond Future | 8.3600 | 8.3830 | 129.7202 | 129.5929 | 0.00 |
| 28/12/2007 | R157 On 07-August-08 | | | Bond Future | 8.2300 | 8.2450 | 133.4073 | 133.2828 | 2500.00 |
| 28/12/2007 | R186 On 07-February-08 | | | Bond Future | 8.1400 | 8.1590 | 124.0621 | 123.8391 | 0.00 |
| 28/12/2007 | R186 On 02-May-08 | | | Bond Future | 8.0600 | 8.0760 | 127.3078 | 127.0838 | 0.00 |
| 28/12/2007 | R186 On 07-August-08 | | | Bond Future | 7.9800 | 7.9950 | 125.5979 | 125.3732 | 0.00 |
| 28/12/2007 | R196 On 07-February-08 | | | Bond Future | 10.1700 | 10.1950 | 104.3854 | 104.3593 | 0.00 |
| 28/12/2007 | R196 On 02-May-08 | | | Bond Future | 9.8700 | 9.8990 | 101.9376 | 101.9138 | 0.00 |
| 28/12/2007 | R196 On 07-August-08 | | | Bond Future | 9.4700 | 9.5080 | 104.7536 | 104.7341 | 0.00 |
| 28/12/2007 | R201 On 07-February-08 | | | Bond Future | 8.5500 | 8.5720 | 102.2595 | 102.1567 | 0.00 |
| 28/12/2007 | R201 On 02-May-08 | | | Bond Future | 8.4200 | 8.4390 | 104.9369 | 104.8360 | 0.00 |
| 28/12/2007 | R201 On 07-August-08 | | | Bond Future | 8.2900 | 8.3070 | 103.4782 | 103.3795 | 0.00 |
| 28/12/2007 | R203 On 07-February-08 | | | Bond Future | 8.3600 | 8.3840 | 102.6457 | 102.5163 | 0.00 |
| 28/12/2007 | R203 On 02-May-08 | | | Bond Future | 8.2600 | 8.2750 | 101.1390 | 101.0105 | 0.00 |
| 28/12/2007 | R203 On 07-August-08 | | | Bond Future | 8.1500 | 8.1650 | 104.0157 | 103.8884 | 0.00 |
| 28/12/2007 | R204 On 07-February-08 | | | Bond Future | 8.3600 | 8.3790 | 98.6125 | 98.4740 | 3331.00 |
| 28/12/2007 | R204 On 02-May-08 | | | Bond Future | 8.2600 | 8.2800 | 101.1859 | 101.0480 | 0.00 |
| 28/12/2007 | R204 On 07-August-08 | | | Bond Future | 8.1600 | 8.1820 | 100.0023 | 99.8653 | 0.00 |
| 28/12/2007 | R206 On 07-February-08 | | | Bond Future | 8.6600 | 8.6760 | 95.2964 | 95.2082 | 0.00 |
| 28/12/2007 | R206 On 02-May-08 | | | Bond Future | 8.5200 | 8.5370 | 97.7982 | 97.7120 | 0.00 |
| 28/12/2007 | R206 On 07-August-08 | | | Bond Future | 8.3700 | 8.3940 | 96.8124 | 96.7286 | 0.00 |
| 28/12/2007 | R207 On 07-February-08 | | | Bond Future | 8.3300 | 8.3520 | 92.4686 | 92.3276 | 0.00 |
| 28/12/2007 | R207 On 02-May-08 | | | Bond Future | 8.2400 | 8.2610 | 94.8867 | 94.7459 | 0.00 |
| 28/12/2007 | R207 On 07-August-08 | | | Bond Future | 8.1500 | 8.1700 | 93.9330 | 93.7927 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/12/2007 | R209 On 07-February-08 | | | Bond Future | 7.8400 | 7.8550 | 84.3923 | 84.1998 | 6590.00 |
| 28/12/2007 | R209 On 02-May-08 | | | Bond Future | 7.7700 | 7.7860 | 83.4313 | 83.2366 | 0.00 |
| 28/12/2007 | R209 On 07-August-08 | | | Bond Future | 7.7000 | 7.7170 | 85.8092 | 85.6123 | 0.00 |
| 28/12/2007 | TRT1 On 07-February-08 | | | Index Future | 258.1700 | 257.9330 | 258.1680 | 257.9330 | 0.00 |
| 28/12/2007 | TRT1 On 02-May-08 | | | Index Future | 264.9200 | 264.6810 | 264.9210 | 264.6810 | 0.00 |
| 28/12/2007 | TRT1 On 07-August-08 | | | Index Future | 273.8400 | 274.0930 | 273.8440 | 274.0930 | 0.00 |
| 28/12/2007 | TRT1 On 06-November-08 | | | Index Future | 280.3400 | 280.0840 | 280.3400 | 280.0840 | 400.00 |