



Derivatives Weekly Statistics Report

From 2008/04/28 To 2008/04/30

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2008	\$ / R On 13-June-08			Currency Future	7.6400	7.6675	7.6449	7.6675	65966.00
30/04/2008	\$ / R On 15-September-08			Currency Future	7.8200	7.8452	7.8220	7.8452	35503.00
30/04/2008	\$ / R On 12-December-08			Currency Future	8.0100	8.0283	8.0088	8.0283	8550.00
30/04/2008	£ / R On 13-June-08			Currency Future	15.1000	15.0638	15.0973	15.0638	6299.00
30/04/2008	£ / R On 15-September-08			Currency Future	15.3500	15.3127	15.3500	15.3127	611.00
30/04/2008	£ / R On 12-December-08			Currency Future	15.6200	15.5749	15.6239	15.5749	500.00
30/04/2008	€ / R On 13-June-08			Currency Future	11.8800	11.9440	11.8795	11.9440	17375.00
30/04/2008	€ / R On 15-September-08			Currency Future	12.1000	12.1659	12.1008	12.1659	8477.00
30/04/2008	€ / R On 12-December-08			Currency Future	12.3400	12.3965	12.3385	12.3965	5077.00
30/04/2008	ALBI On 02-May-08			Index Future	266.7200	252.2320	266.7240	252.2320	0.00
30/04/2008	ALBI On 07-August-08			Index Future	259.9400	259.8760	259.9350	259.8760	0.00
30/04/2008	ALBI On 06-November-08			Index Future	267.9400	267.9200	267.9410	267.9200	594.00
30/04/2008	CRD1 On 02-May-08			Index Future	109.2000	109.1330	109.1990	109.1330	0.00
30/04/2008	CRD1 On 07-August-08			Index Future	112.5100	112.4460	112.5100	112.4460	0.00
30/04/2008	CRD1 On 06-November-08			Index Future	115.8100	115.7450	115.8100	115.7450	8.00
30/04/2008	GOVI On 02-May-08			jGovi	253.4900	254.2040	253.4855	254.2040	0.00

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30/04/2008	GOVI On 07-August-08			jGovi	261.1600	261.9080	261.1590	261.9080	149.00
30/04/2008	GOVI On 06-November-08			jGovi	269.1500	269.9190	269.1470	269.9190	60.00
30/04/2008	ILBI On 02-May-08			Index Future	311.6600	311.6950	311.6570	311.6950	0.00
30/04/2008	J153 On 31-August-10			jSwap	11.8900	11.8960	0.0943	0.0945	0.00
30/04/2008	J157 On 15-September-15			jSwap	10.6000	10.5970	0.0686	0.0684	0.00
30/04/2008	J186 On 21-December-26			jSwap	9.9000	9.8900	0.2077	0.2072	0.00
30/04/2008	J201 On 22-December-14			jSwap	10.7400	10.7380	0.1608	0.1606	0.00
30/04/2008	J203 On 15-September-17			jSwap	10.3800	10.3680	0.1704	0.1701	0.00
30/04/2008	J204 On 21-December-18			jSwap	10.3000	10.3000	0.1853	0.1858	0.00
30/04/2008	J207 On 15-January-20			jSwap	10.2000	10.2010	0.1520	0.1524	0.00
30/04/2008	JBAR On 21-December-05			jBar	11.8300	11.8250	11.8250	11.8250	0.00
30/04/2008	JFRA On 05-February-09			jFra	12.2600	12.2870	0.0297	0.0297	0.00
30/04/2008	JFRA On 02-May-08			jFra	11.9400	11.8580	0.0308	0.0306	0.00
30/04/2008	JFRA On 07-May-09			jFra	12.0300	12.0290	0.0291	0.0291	0.00
30/04/2008	JFRA On 07-August-08			jFra	12.3700	12.3460	0.0299	0.0299	0.00
30/04/2008	JFRA On 06-August-09			jFra	11.7100	11.7440	0.0284	0.0285	0.00
30/04/2008	JFRA On 06-November-08			jFra	12.3800	12.3680	0.0299	0.0299	0.00
30/04/2008	JFRA On 05-November-09			jFra	11.3800	11.4280	0.0276	0.0277	0.00
30/04/2008	JN02 On 05-February-09			jNote	11.3100	11.3060	0.1988	0.1987	0.00
30/04/2008	JN02 On 02-May-08			jNote	11.9100	11.9180	0.2098	0.2099	0.00
30/04/2008	JN02 On 07-August-08			jNote	11.7800	11.7930	0.2062	0.2064	0.00

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30/04/2008	JN02 On 06-November-08			jNote	11.5600	11.5660	0.2027	0.2028	0.00
30/04/2008	JN05 On 02-May-08			jNote	10.8800	10.8760	0.4111	0.4110	0.00
30/04/2008	JN05 On 07-August-08			jNote	10.7500	10.7460	0.4063	0.4062	0.00
30/04/2008	JN05 On 07-November-08			jNote	11.2900	11.2930	0.4028	0.4028	0.00
30/04/2008	JN10 On 02-May-08			jNote	10.1600	10.1620	0.6224	0.6225	0.00
30/04/2008	JN10 On 07-August-08			jNote	10.0600	10.0670	0.6185	0.6188	0.00
30/04/2008	JN10 On 07-November-08			jNote	10.3400	10.3510	0.6146	0.6151	0.00
30/04/2008	JROD On 30-April-08			jRod	10.8100	10.8110	11.1500	0.0000	0.00
30/04/2008	JROD On 30-May-08			jRod	11.0700	11.0720	0.0081	0.0079	0.00
30/04/2008	JROD On 30-June-08			jRod	11.4900	11.4720	0.0091	0.0088	0.00
30/04/2008	JROD On 31-July-08			jRod	11.8800	11.3250	0.0100	0.0166	0.00
30/04/2008	JROD On 29-August-08			jRod	11.6200	11.5830	0.0181	0.0177	0.00
30/04/2008	JROD On 30-September-08			jRod	11.9300	11.8800	0.0196	0.0191	0.00
30/04/2008	JROD On 31-October-08			jRod	12.1900	11.6780	0.0207	0.0271	0.00
30/04/2008	JROD On 28-November-08			jRod	11.9400	11.8760	0.0288	0.0281	0.00
30/04/2008	JROD On 31-December-08			jRod	12.1800	12.1080	0.0305	0.0297	0.00
30/04/2008	M153 On 05-May-08			Bond Future	10.3400	10.2900	107.7672	107.8714	0.00
30/04/2008	M157 On 05-May-08			Bond Future	9.5100	9.4590	122.7222	123.0180	0.00
30/04/2008	M186 On 05-May-08			Bond Future	9.3400	9.2990	114.1254	114.5039	0.00
30/04/2008	M204 On 05-May-08			Bond Future	9.4400	9.3980	93.5068	93.7549	0.00
30/04/2008	M209 On 05-May-08			Bond Future	9.1700	9.1290	71.4128	71.7147	0.00
30/04/2008	MLBI On 05-May-08			Index Future	311.6600	252.2320	311.6570	252.2320	0.00

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30/04/2008	MOVI On 05-May-08			jGovi	253.4900	254.2040	253.4855	254.2040	0.00
30/04/2008	OTH1 On 02-May-08			Index Future	240.2000	240.9990	240.2040	240.9990	0.00
30/04/2008	OTH1 On 07-August-08			Index Future	247.4900	248.3140	247.4870	248.3140	0.00
30/04/2008	OTH1 On 06-November-08			Index Future	254.7500	255.5990	254.7470	255.5990	12.00
30/04/2008	R153 On 02-May-08			Bond Future	10.3400	10.2900	107.7379	107.8422	0.00
30/04/2008	R153 On 07-August-08			Bond Future	10.1400	10.0900	110.9973	111.0910	7104.00
30/04/2008	R153 On 06-November-08			Bond Future	9.9800	9.9260	107.4230	107.5064	0.00
30/04/2008	R157 On 02-May-08			Bond Future	9.5100	9.4590	122.6913	122.9871	0.00
30/04/2008	R157 On 07-August-08			Bond Future	9.3900	9.3420	126.4064	126.6958	6641.00
30/04/2008	R157 On 06-November-08			Bond Future	9.3000	9.2480	123.0197	123.3025	0.00
30/04/2008	R186 On 02-May-08			Bond Future	9.3400	9.2990	114.0969	114.4755	0.00
30/04/2008	R186 On 07-August-08			Bond Future	9.2600	9.2170	112.3454	112.7257	2410.00
30/04/2008	R186 On 06-November-08			Bond Future	9.1900	9.1490	115.5455	115.9268	0.00
30/04/2008	R196 On 02-May-08			Bond Future	11.3900	11.9220	100.7824	100.3817	0.00
30/04/2008	R196 On 07-August-08			Bond Future	10.9800	11.7060	103.9659	103.5873	0.00
30/04/2008	R196 On 06-November-08			Bond Future	10.7100	11.3050	101.7470	101.5709	0.00
30/04/2008	R201 On 02-May-08			Bond Future	9.5500	9.4980	99.4287	99.6645	0.00
30/04/2008	R201 On 07-August-08			Bond Future	9.4300	9.3760	98.0441	98.2749	0.00
30/04/2008	R201 On 06-November-08			Bond Future	9.3200	9.2710	100.7869	101.0125	0.00
30/04/2008	R203 On 02-May-08			Bond Future	9.4600	9.4080	93.7764	94.0680	0.00
30/04/2008	R203 On 07-August-08			Bond Future	9.3500	9.2970	96.7267	97.0159	0.00
30/04/2008	R203 On 06-November-08			Bond Future	9.2600	9.2070	95.2878	95.5742	0.00
30/04/2008	R204 On 02-May-08			Bond Future	9.4400	9.3980	93.4833	93.7314	0.00

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30/04/2008	R204 On 07-August-08			Bond Future	9.3400	9.2990	92.3508	92.5977	3179.00
30/04/2008	R204 On 06-November-08			Bond Future	9.2500	9.2140	94.9893	95.2347	0.00
30/04/2008	R206 On 02-May-08			Bond Future	9.5800	9.5280	93.3528	93.5565	0.00
30/04/2008	R206 On 07-August-08			Bond Future	9.4300	9.3800	92.5093	92.7076	0.00
30/04/2008	R206 On 06-November-08			Bond Future	9.3000	9.2470	95.1524	95.3455	610.00
30/04/2008	R207 On 02-May-08			Bond Future	9.4500	9.3990	86.8678	87.1808	0.00
30/04/2008	R207 On 07-August-08			Bond Future	9.3600	9.3070	85.9450	86.2574	0.00
30/04/2008	R207 On 06-November-08			Bond Future	9.2800	9.2280	88.3997	88.7112	0.00
30/04/2008	R209 On 02-May-08			Bond Future	9.1700	9.1290	71.3953	71.6973	0.00
30/04/2008	R209 On 07-August-08			Bond Future	9.1000	9.0600	73.6339	73.9394	8651.00
30/04/2008	R209 On 06-November-08			Bond Future	9.0400	9.0030	72.5640	72.8725	260.00
30/04/2008	TRT1 On 02-May-08			Index Future	250.4800	251.1880	250.4830	251.1880	0.00
30/04/2008	TRT1 On 07-August-08			Index Future	258.0800	258.8130	258.0770	258.8130	0.00
30/04/2008	TRT1 On 06-November-08			Index Future	265.6500	266.4060	265.6480	266.4060	400.00