



Derivatives Weekly Statistics Report

From 2008/05/05 To 2008/05/09

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2008	\$ / R On 13-June-08			Currency Future	7.7700	7.6658	7.7660	7.6658	67210.00
09/05/2008	\$ / R On 15-September-08			Currency Future	7.9500	7.8514	7.9534	7.8514	49052.00
09/05/2008	\$ / R On 12-December-08			Currency Future	8.1400	8.0412	8.1389	8.0412	8190.00
09/05/2008	£ / R On 13-June-08			Currency Future	15.0800	14.9614	15.0808	14.9614	6491.00
09/05/2008	£ / R On 15-September-08			Currency Future	15.3400	15.2209	15.3392	15.2209	707.00
09/05/2008	£ / R On 12-December-08			Currency Future	15.6000	15.4917	15.5980	15.4917	399.00
09/05/2008	€ / R On 13-June-08			Currency Future	7.2700	7.1982	7.2697	7.1982	0.00
09/05/2008	€ / R On 13-June-08			Currency Future	11.9600	11.8030	11.9619	11.8030	17436.00
09/05/2008	€ / R On 15-September-08			Currency Future	7.3500	7.2808	7.3522	7.2808	0.00
09/05/2008	€ / R On 15-September-08			Currency Future	12.1900	12.0301	12.1905	12.0301	8733.00
09/05/2008	€ / R On 12-December-08			Currency Future	7.4300	7.3638	7.4310	7.3638	0.00
09/05/2008	€ / R On 12-December-08			Currency Future	12.4200	12.2642	12.4166	12.2642	4898.00
09/05/2008	ALBI On 05-February-09			Index Future	275.9800	275.9720	275.9760	275.9720	0.00
09/05/2008	ALBI On 07-August-08			Index Future	259.0200	259.4850	259.0200	259.4850	0.00
09/05/2008	ALBI On 06-November-08			Index Future	266.6200	267.0965	266.6180	267.0965	594.00
09/05/2008	CRD1 On 05-February-09			Index Future	119.4200	119.6090	119.4220	119.6090	0.00
09/05/2008	CRD1 On 07-August-08			Index Future	112.7000	112.8780	112.7000	112.8780	0.00

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09/05/2008	CRD1 On 06-November-08			Index Future	116.0100	116.1890	116.0060	116.1890	8.00
09/05/2008	GOVI On 05-February-09			jGovi	276.9700	277.4585	276.9690	277.4585	0.00
09/05/2008	GOVI On 07-August-08			jGovi	261.3800	261.8430	261.3805	261.8430	149.00
09/05/2008	GOVI On 06-November-08			jGovi	269.0500	269.5235	269.0475	269.5235	60.00
09/05/2008	ILBI On 07-August-08			Index Future	321.4700	321.2550	321.4675	321.2550	1.00
09/05/2008	ILBI On 06-November-08			Index Future	331.0600	0.0000	331.0550	0.0000	0.00
09/05/2008	ILBI On 05-February-09			Index Future	341.2300	0.0000	341.2310	0.0000	0.00
09/05/2008	J153 On 31-August-10			jSwap	11.7900	11.7900	0.0925	0.0925	0.00
09/05/2008	J157 On 15-September-15			jSwap	10.5500	10.5490	0.0664	0.0663	0.00
09/05/2008	J186 On 21-December-26			jSwap	9.8200	9.8220	0.2030	0.2029	0.00
09/05/2008	J201 On 22-December-14			jSwap	10.7000	10.6980	0.1595	0.1594	0.00
09/05/2008	J203 On 15-September-17			jSwap	10.3000	10.3010	0.1671	0.1670	0.00
09/05/2008	J204 On 21-December-18			jSwap	10.2200	10.2190	0.1815	0.1814	0.00
09/05/2008	J207 On 15-January-20			jSwap	10.1100	10.1130	0.1473	0.1472	0.00
09/05/2008	JBAR On 21-December-05			jBar	11.9200	11.8750	11.9170	11.8750	0.00
09/05/2008	JFRA On 05-February-09			jFra	12.1700	12.1700	0.0294	0.0294	0.00
09/05/2008	JFRA On 07-May-09			jFra	11.8800	11.8710	0.0288	0.0288	0.00
09/05/2008	JFRA On 07-August-08			jFra	12.2800	12.2740	0.0297	0.0297	0.00
09/05/2008	JFRA On 06-August-09			jFra	11.5500	11.5540	0.0280	0.0280	0.00
09/05/2008	JFRA On 06-November-08			jFra	12.3200	12.3190	0.0298	0.0298	0.00
09/05/2008	JFRA On 05-November-09			jFra	11.2400	11.2350	0.0273	0.0273	0.00

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09/05/2008	JFRA On 06-November-08			jFra	12.3200	0.0000	0.0298	0.0000	0.00
09/05/2008	JFRA On 05-February-09			jFra	12.1700	0.0000	0.0294	0.0000	0.00
09/05/2008	JFRA On 07-May-09			jFra	11.8800	0.0000	0.0288	0.0000	0.00
09/05/2008	JN02 On 05-February-09			jNote	11.1900	11.1870	0.1970	0.1969	0.00
09/05/2008	JN02 On 07-August-08			jNote	11.6700	11.6640	0.2044	0.2043	0.00
09/05/2008	JN02 On 06-November-08			jNote	11.4400	11.4400	0.2009	0.2008	0.00
09/05/2008	JN05 On 05-February-09			jNote	10.3500	10.3470	0.3967	0.3966	0.00
09/05/2008	JN05 On 07-August-08			jNote	10.6800	10.6770	0.4045	0.4044	0.00
09/05/2008	JN05 On 07-November-08			jNote	9.7700	9.7770	0.3632	0.3633	0.00
09/05/2008	JN10 On 05-February-09			jNote	9.7600	9.7560	0.6100	0.6100	0.00
09/05/2008	JN10 On 07-August-08			jNote	9.9800	9.9780	0.6157	0.6157	0.00
09/05/2008	JN10 On 07-November-08			jNote	9.4800	9.4800	0.5927	0.5927	0.00
09/05/2008	JROD On 30-May-08			jRod	11.0300	11.0370	0.0084	0.0078	0.00
09/05/2008	JROD On 30-June-08			jRod	11.3900	11.4110	0.0092	0.0086	0.00
09/05/2008	JROD On 31-July-08			jRod	11.7600	11.7820	0.0100	0.0096	0.00
09/05/2008	JROD On 29-August-08			jRod	11.5500	11.5660	0.0182	0.0177	0.00
09/05/2008	JROD On 30-September-08			jRod	11.8800	11.8860	0.0196	0.0191	0.00
09/05/2008	JROD On 31-October-08			jRod	12.1500	12.1520	0.0208	0.0203	0.00
09/05/2008	JROD On 28-November-08			jRod	11.9100	11.9080	0.0290	0.0284	0.00
09/05/2008	JROD On 31-December-08			jRod	12.1500	12.1470	0.0306	0.0301	0.00
09/05/2008	OTH1 On 05-February-09			Index Future	262.1000	262.6150	262.0990	262.6150	0.00
09/05/2008	OTH1 On 07-August-08			Index Future	247.3500	247.8350	247.3480	247.8350	0.00
09/05/2008	OTH1 On 06-November-08			Index Future	254.6000	255.1050	254.6030	255.1050	12.00
09/05/2008	R153 On 05-February-09			Bond Future	9.8600	9.5980	110.2595	110.6328	0.00
09/05/2008	R153 On 07-August-08			Bond Future	10.2500	10.1400	110.7914	110.9973	8254.00

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09/05/2008	R153 On 06-November-08			Bond Future	10.0300	9.9760	107.3329	107.4230	0.00
09/05/2008	R157 On 05-February-09			Bond Future	9.1900	9.1090	126.4724	126.9034	2500.00
09/05/2008	R157 On 07-August-08			Bond Future	9.4000	9.3520	126.3428	126.6378	6461.00
09/05/2008	R157 On 06-November-08			Bond Future	9.2800	9.2580	123.1214	123.2458	0.00
09/05/2008	R186 On 05-February-09			Bond Future	9.0900	9.0400	113.7503	114.2687	0.00
09/05/2008	R186 On 07-August-08			Bond Future	9.2500	9.2070	112.3929	112.8211	2410.00
09/05/2008	R186 On 06-November-08			Bond Future	9.1600	9.1390	115.8026	116.0224	0.00
09/05/2008	R196 On 05-February-09			Bond Future	10.3600	10.3520	104.4661	104.4667	0.00
09/05/2008	R196 On 07-August-08			Bond Future	11.0800	11.0410	103.9139	103.9316	0.00
09/05/2008	R196 On 06-November-08			Bond Future	10.7800	10.7540	101.7258	101.7329	0.00
09/05/2008	R201 On 05-February-09			Bond Future	9.2000	9.1110	99.2024	99.5948	0.00
09/05/2008	R201 On 07-August-08			Bond Future	9.4500	9.3860	97.9289	98.2287	0.00
09/05/2008	R201 On 06-November-08			Bond Future	9.3100	9.2810	100.8410	100.9673	0.00
09/05/2008	R203 On 05-February-09			Bond Future	9.1700	9.0900	97.9703	98.4240	0.00
09/05/2008	R203 On 07-August-08			Bond Future	9.3800	9.3170	96.5422	96.9001	0.00
09/05/2008	R203 On 06-November-08			Bond Future	9.2600	9.2270	95.2706	95.4595	0.00
09/05/2008	R204 On 05-February-09			Bond Future	9.1600	9.0980	93.6573	94.0541	0.00
09/05/2008	R204 On 07-August-08			Bond Future	9.3600	9.3090	92.2338	92.5359	3179.00
09/05/2008	R204 On 06-November-08			Bond Future	9.2500	9.2240	95.0260	95.1733	0.00
09/05/2008	R206 On 05-February-09			Bond Future	9.1500	9.0490	94.1175	94.4776	0.00
09/05/2008	R206 On 07-August-08			Bond Future	9.4500	9.3900	92.4301	92.6679	0.00
09/05/2008	R206 On 06-November-08			Bond Future	9.2900	9.2570	95.1949	95.3068	610.00
09/05/2008	R207 On 05-February-09			Bond Future	9.1700	9.1110	87.4264	87.7998	0.00

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09/05/2008	R207 On 07-August-08			Bond Future	9.3500	9.3070	85.9637	86.2574	0.00
09/05/2008	R207 On 06-November-08			Bond Future	9.2500	9.2280	88.5678	88.7112	0.00
09/05/2008	R209 On 05-February-09			Bond Future	8.9500	8.9020	74.9064	75.2827	0.00
09/05/2008	R209 On 07-August-08			Bond Future	9.0800	9.0400	73.7787	74.0930	8521.00
09/05/2008	R209 On 06-November-08			Bond Future	9.0100	8.9830	72.8415	73.0275	260.00
09/05/2008	TRT1 On 05-February-09			Index Future	273.3700	273.8560	273.3720	273.8560	0.00
09/05/2008	TRT1 On 07-August-08			Index Future	257.9900	258.4430	257.9860	258.4430	0.00
09/05/2008	TRT1 On 06-November-08			Index Future	265.5500	266.0240	265.5530	266.0240	400.00