



Derivatives Weekly Statistics Report

From 2008/01/14 To 2008/01/18

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2008	\$ / R On 17-March-08			Currency Future	6.8300	6.8965	6.8304	6.8965	51543.00
14/01/2008	\$ / R On 13-June-08			Currency Future	6.9700	7.0311	6.9655	7.0311	19467.00
14/01/2008	\$ / R On 15-September-08			Currency Future	7.1100	7.1714	7.1065	7.1714	2727.00
14/01/2008	£ / R On 17-March-08			Currency Future	13.3400	13.4695	13.3448	13.4695	1037.00
14/01/2008	£ / R On 13-June-08			Currency Future	13.5500	13.6755	13.5506	13.6755	1125.00
14/01/2008	£ / R On 15-September-08			Currency Future	13.7600	13.8862	13.7626	13.8862	250.00
14/01/2008	€ / R On 17-March-08			Currency Future	10.1700	10.1943	10.1660	10.1943	1752.00
14/01/2008	€ / R On 13-June-08			Currency Future	10.3400	10.3723	10.3443	10.3723	1248.00
14/01/2008	€ / R On 15-September-08			Currency Future	10.5200	10.5492	10.5226	10.5492	70.00
14/01/2008	ALBI On 07-February-08			Index Future	262.6800	261.5760	262.6780	261.5760	594.00
14/01/2008	ALBI On 02-May-08			Index Future	269.6400	268.5120	269.6390	268.5120	0.00
14/01/2008	ALBI On 07-August-08			Index Future	277.7900	276.6260	277.7860	276.6260	0.00
14/01/2008	ALBI On 06-November-08			Index Future	285.4200	284.2710	285.4160	284.2710	0.00
14/01/2008	CRD1 On 07-February-08			Index Future	112.7800	112.4090	112.7840	112.4090	0.00
14/01/2008	CRD1 On 02-May-08			Index Future	115.7300	115.3420	115.7260	115.3420	0.00
14/01/2008	CRD1 On 07-August-08			Index Future	121.1100	120.7080	121.1060	120.7080	0.00
14/01/2008	CRD1 On 06-November-08			Index Future	122.4800	122.0670	122.4760	122.0670	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
14/01/2008	GOVI On 07-February-08			jGovi	263.9200	262.8725	263.9195	262.8725	7.00
14/01/2008	GOVI On 02-May-08			jGovi	271.2800	270.2090	271.2845	270.2090	2.00
14/01/2008	GOVI On 07-August-08			jGovi	278.9400	277.8330	278.9385	277.8330	0.00
14/01/2008	GOVI On 06-November-08			jGovi	286.6000	285.4600	286.5980	285.4600	60.00
14/01/2008	ILBI On 07-February-08			Index Future	298.8500	298.8570	298.8540	298.8570	0.00
14/01/2008	J153 On 31-August-10			jSwap	10.4500	10.5170	0.0768	0.0786	0.00
14/01/2008	J157 On 15-September-15			jSwap	9.4200	9.5090	0.0094	0.0146	0.00
14/01/2008	J186 On 21-December-26			jSwap	8.5100	8.6280	0.0922	0.1024	0.00
14/01/2008	J201 On 22-December-14			jSwap	9.4500	9.5510	0.0977	0.1022	0.00
14/01/2008	J203 On 15-September-17			jSwap	9.2500	9.3410	0.1144	0.1201	0.00
14/01/2008	J204 On 21-December-18			jSwap	9.1000	9.1990	0.1088	0.1149	0.00
14/01/2008	J207 On 15-January-20			jSwap	9.0600	9.1550	0.0809	0.0877	0.00
14/01/2008	JBAR On 21-December-05			jBar	11.3600	11.3290	11.3580	11.3290	0.00
14/01/2008	JFRA On 07-February-08			jFra	11.3000	11.2810	0.0274	0.0274	0.00
14/01/2008	JFRA On 05-February-09			jFra	10.4300	10.4850	0.0254	0.0255	0.00
14/01/2008	JFRA On 02-May-08			jFra	11.2500	11.2600	0.0290	0.0291	0.00
14/01/2008	JFRA On 07-May-09			jFra	10.0600	10.1700	0.0245	0.0247	0.00
14/01/2008	JFRA On 07-August-08			jFra	11.0400	11.0920	0.0268	0.0269	0.00
14/01/2008	JFRA On 06-August-09			jFra	9.7600	9.8570	0.0238	0.0240	0.00
14/01/2008	JFRA On 06-November-08			jFra	10.8100	10.9050	0.0263	0.0265	0.00
14/01/2008	JFRA On 05-November-09			jFra	9.4700	9.5980	0.0231	0.0234	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
14/01/2008	JN02 On 07-February-08			jNote	10.5500	10.6160	0.1869	0.1880	0.00
14/01/2008	JN02 On 02-May-08			jNote	10.3100	10.3950	0.1846	0.1860	0.00
14/01/2008	JN02 On 07-August-08			jNote	10.0300	10.1320	0.1787	0.1803	0.00
14/01/2008	JN05 On 07-February-08			jNote	9.5900	9.6800	0.3738	0.3766	0.00
14/01/2008	JN05 On 02-May-08			jNote	9.4400	9.5430	0.3697	0.3729	0.00
14/01/2008	JN05 On 07-August-08			jNote	9.2700	9.3830	0.3637	0.3672	0.00
14/01/2008	JN10 On 07-February-08			jNote	9.0300	9.1270	0.5814	0.5852	0.00
14/01/2008	JN10 On 02-May-08			jNote	8.9300	9.0290	0.5787	0.5827	0.00
14/01/2008	JN10 On 07-August-08			jNote	8.8200	8.9190	0.5741	0.5783	0.00
14/01/2008	JROD On 31-January-08			jRod	10.5200	10.5250	0.0066	0.0072	0.00
14/01/2008	JROD On 29-February-08			jRod	10.8700	10.8770	0.0073	0.0079	0.00
14/01/2008	JROD On 31-March-08			jRod	11.2100	11.2130	0.0081	0.0086	0.00
14/01/2008	JROD On 30-April-08			jRod	10.9900	10.9940	0.0149	0.0154	0.00
14/01/2008	JROD On 30-May-08			jRod	11.2200	11.2170	0.0159	0.0164	0.00
14/01/2008	JROD On 30-June-08			jRod	11.3600	11.3650	0.0164	0.0169	0.00
14/01/2008	JROD On 31-July-08			jRod	11.1400	11.1460	0.0231	0.0237	0.00
14/01/2008	OTH1 On 07-February-08			Index Future	257.2800	255.8620	257.2810	255.8620	0.00
14/01/2008	OTH1 On 02-May-08			Index Future	269.9900	262.5380	269.9930	262.5380	0.00
14/01/2008	OTH1 On 07-August-08			Index Future	272.1800	270.6540	272.1810	270.6540	0.00
14/01/2008	OTH1 On 06-November-08			Index Future	279.3900	277.8470	279.3890	277.8470	12.00
14/01/2008	R153 On 07-February-08			Bond Future	9.1900	9.2510	114.3857	114.2428	8063.00
14/01/2008	R153 On 02-May-08			Bond Future	8.9500	9.0390	110.6928	110.4964	0.00
14/01/2008	R153 On 07-August-08			Bond Future	8.6600	8.7920	113.8214	113.5637	0.00
14/01/2008	R157 On 07-February-08			Bond Future	8.3200	8.3890	134.2812	133.8103	9048.00
14/01/2008	R157 On 02-May-08			Bond Future	8.1900	8.2690	130.8472	130.3205	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
14/01/2008	R157 On 07-August-08			Bond Future	8.0500	8.1430	134.5090	133.9190	2500.00
14/01/2008	R186 On 07-February-08			Bond Future	7.9900	8.0520	125.7768	125.0392	0.00
14/01/2008	R186 On 02-May-08			Bond Future	7.9000	7.9740	129.0306	128.2328	0.00
14/01/2008	R186 On 07-August-08			Bond Future	7.8200	7.8960	127.3836	126.4917	0.00
14/01/2008	R196 On 07-February-08			Bond Future	9.9900	10.0400	104.5559	104.5093	0.00
14/01/2008	R196 On 02-May-08			Bond Future	9.5600	9.6500	102.1728	102.1050	0.00
14/01/2008	R196 On 07-August-08			Bond Future	9.0700	9.1830	104.9640	104.9058	0.00
14/01/2008	R201 On 07-February-08			Bond Future	8.3700	8.4380	103.2268	102.8478	0.00
14/01/2008	R201 On 02-May-08			Bond Future	8.2300	8.3140	105.9026	105.4692	0.00
14/01/2008	R201 On 07-August-08			Bond Future	8.0900	8.1850	104.4814	103.9832	0.00
14/01/2008	R203 On 07-February-08			Bond Future	8.1800	8.2540	103.8467	103.3614	0.00
14/01/2008	R203 On 02-May-08			Bond Future	8.0700	8.1520	102.3445	101.8042	0.00
14/01/2008	R203 On 07-August-08			Bond Future	7.9500	8.0440	105.2603	104.6612	0.00
14/01/2008	R204 On 07-February-08			Bond Future	8.1700	8.2470	99.9125	99.3925	3331.00
14/01/2008	R204 On 02-May-08			Bond Future	8.0700	8.1530	102.5016	101.9279	0.00
14/01/2008	R204 On 07-August-08			Bond Future	7.9700	8.0570	101.3645	100.7253	0.00
14/01/2008	R206 On 07-February-08			Bond Future	8.4600	8.5370	96.1478	95.8230	0.00
14/01/2008	R206 On 02-May-08			Bond Future	8.3200	8.4100	98.6397	98.2612	0.00
14/01/2008	R206 On 07-August-08			Bond Future	8.1700	8.2740	97.6719	97.2326	0.00
14/01/2008	R207 On 07-February-08			Bond Future	8.1600	8.2300	93.7297	93.1925	0.00
14/01/2008	R207 On 02-May-08			Bond Future	8.0600	8.1440	96.1529	95.5739	0.00
14/01/2008	R207 On 07-August-08			Bond Future	7.9700	8.0550	95.2438	94.6031	0.00
14/01/2008	R209 On 07-February-08			Bond Future	7.7000	7.7660	85.7108	85.0619	6590.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2008	R209 On 02-May-08			Bond Future	7.6300	7.7000	84.7650	84.0790	0.00
14/01/2008	R209 On 07-August-08			Bond Future	7.5600	7.6340	87.1883	86.4343	0.00
14/01/2008	TRT1 On 07-February-08			Index Future	260.7000	259.6530	260.6980	259.6530	0.00
14/01/2008	TRT1 On 02-May-08			Index Future	267.5000	266.4280	267.4980	266.4280	0.00
14/01/2008	TRT1 On 07-August-08			Index Future	275.7100	274.6190	275.7140	274.6190	0.00
14/01/2008	TRT1 On 06-November-08			Index Future	283.1000	281.9630	283.0990	281.9630	400.00
15/01/2008	\$ / R On 17-March-08			Currency Future	6.8600	6.8304	6.8555	6.8304	51597.00
15/01/2008	\$ / R On 13-June-08			Currency Future	6.9900	6.9655	6.9921	6.9655	19987.00
15/01/2008	\$ / R On 15-September-08			Currency Future	7.1300	7.1065	7.1349	7.1065	2727.00
15/01/2008	£ / R On 17-March-08			Currency Future	13.4900	13.3448	13.4860	13.3448	1037.00
15/01/2008	£ / R On 13-June-08			Currency Future	13.7000	13.5506	13.6969	13.5506	1155.00
15/01/2008	£ / R On 15-September-08			Currency Future	13.9200	13.7626	13.9150	13.7626	280.00
15/01/2008	€ / R On 17-March-08			Currency Future	10.2200	10.1660	10.2157	10.1660	1752.00
15/01/2008	€ / R On 13-June-08			Currency Future	10.4000	10.3443	10.3974	10.3443	1248.00
15/01/2008	€ / R On 15-September-08			Currency Future	10.5800	10.5226	10.5809	10.5226	70.00
15/01/2008	ALBI On 07-February-08			Index Future	262.9300	262.6780	262.9280	262.6780	594.00
15/01/2008	ALBI On 02-May-08			Index Future	269.9800	269.6390	269.9820	269.6390	0.00
15/01/2008	ALBI On 07-August-08			Index Future	278.1500	277.7860	278.1520	277.7860	0.00
15/01/2008	ALBI On 06-November-08			Index Future	285.8200	285.4160	285.8210	285.4160	0.00
15/01/2008	CRD1 On 07-February-08			Index Future	112.8600	112.7840	112.8570	112.7840	0.00
15/01/2008	CRD1 On 02-May-08			Index Future	115.8000	115.7260	115.8010	115.7260	0.00
15/01/2008	CRD1 On 07-August-08			Index Future	121.2100	121.1060	121.2110	121.1060	0.00
15/01/2008	CRD1 On 06-November-08			Index Future	122.5600	122.4760	122.5550	122.4760	8.00
15/01/2008	GOVI On 07-February-08			jGovi	264.1400	263.9195	264.1410	263.9195	7.00

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15/01/2008	GOVI On 02-May-08			jGovi	271.5100	271.2845	271.5110	271.2845	2.00
15/01/2008	GOVI On 07-August-08			jGovi	279.1700	278.9385	279.1725	278.9385	0.00
15/01/2008	GOVI On 06-November-08			jGovi	286.8400	286.5980	286.8390	286.5980	60.00
15/01/2008	ILBI On 07-February-08			Index Future	299.2900	298.8540	299.2880	298.8540	0.00
15/01/2008	J153 On 31-August-10			jSwap	10.4300	10.4470	0.0766	0.0768	0.00
15/01/2008	J157 On 15-September-15			jSwap	9.3900	9.4160	0.0078	0.0094	0.00
15/01/2008	J186 On 21-December-26			jSwap	8.4700	8.5070	0.0894	0.0922	0.00
15/01/2008	J201 On 22-December-14			jSwap	9.4200	9.4520	0.0963	0.0977	0.00
15/01/2008	J203 On 15-September-17			jSwap	9.2100	9.2460	0.1123	0.1144	0.00
15/01/2008	J204 On 21-December-18			jSwap	9.0600	9.1000	0.1065	0.1088	0.00
15/01/2008	J207 On 15-January-20			jSwap	9.2500	9.0600	0.0948	0.0809	0.00
15/01/2008	JBAR On 21-December-05			jBar	11.3600	11.3580	11.3630	11.3580	0.00
15/01/2008	JFRA On 07-February-08			jFra	11.3200	11.3030	0.0274	0.0274	0.00
15/01/2008	JFRA On 05-February-09			jFra	10.4200	10.4310	0.0253	0.0254	0.00
15/01/2008	JFRA On 02-May-08			jFra	11.2600	11.2450	0.0290	0.0290	0.00
15/01/2008	JFRA On 07-May-09			jFra	10.0600	10.0550	0.0245	0.0245	0.00
15/01/2008	JFRA On 07-August-08			jFra	11.0800	11.0350	0.0269	0.0268	0.00
15/01/2008	JFRA On 06-August-09			jFra	9.7500	9.7560	0.0237	0.0238	0.00
15/01/2008	JFRA On 06-November-08			jFra	10.8400	10.8110	0.0263	0.0263	0.00
15/01/2008	JFRA On 05-November-09			jFra	9.4500	9.4670	0.0230	0.0231	0.00
15/01/2008	JN02 On 07-February-08			jNote	10.5600	10.5500	0.1871	0.1869	0.00

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15/01/2008	JN02 On 02-May-08			jNote	10.3100	10.3100	0.1845	0.1846	0.00
15/01/2008	JN02 On 07-August-08			jNote	10.0100	10.0300	0.1783	0.1787	0.00
15/01/2008	JN05 On 07-February-08			jNote	9.5500	9.5880	0.3725	0.3738	0.00
15/01/2008	JN05 On 02-May-08			jNote	9.4000	9.4410	0.3684	0.3697	0.00
15/01/2008	JN05 On 07-August-08			jNote	9.2300	9.2720	0.3624	0.3637	0.00
15/01/2008	JN10 On 07-February-08			jNote	8.9900	9.0310	0.5798	0.5814	0.00
15/01/2008	JN10 On 02-May-08			jNote	8.8900	8.9290	0.5770	0.5787	0.00
15/01/2008	JN10 On 07-August-08			jNote	8.7700	8.8150	0.5723	0.5741	0.00
15/01/2008	JROD On 31-January-08			jRod	10.5100	10.5170	0.0066	0.0066	0.00
15/01/2008	JROD On 29-February-08			jRod	10.8600	10.8650	0.0073	0.0073	0.00
15/01/2008	JROD On 31-March-08			jRod	11.2000	11.2080	0.0081	0.0081	0.00
15/01/2008	JROD On 30-April-08			jRod	10.9900	10.9940	0.0149	0.0149	0.00
15/01/2008	JROD On 30-May-08			jRod	11.2100	11.2160	0.0159	0.0159	0.00
15/01/2008	JROD On 30-June-08			jRod	11.3500	11.3570	0.0164	0.0164	0.00
15/01/2008	JROD On 31-July-08			jRod	11.1300	11.1360	0.0230	0.0231	0.00
15/01/2008	OTH1 On 07-February-08			Index Future	257.6900	257.2810	257.6900	257.2810	0.00
15/01/2008	OTH1 On 02-May-08			Index Future	264.4100	269.9930	264.4110	269.9930	0.00
15/01/2008	OTH1 On 07-August-08			Index Future	272.7400	272.1810	272.7360	272.1810	0.00
15/01/2008	OTH1 On 06-November-08			Index Future	279.8300	279.3890	279.8340	279.3890	12.00
15/01/2008	R153 On 07-February-08			Bond Future	9.1800	9.1900	114.4091	114.3857	8063.00
15/01/2008	R153 On 02-May-08			Bond Future	8.9400	8.9480	110.7145	110.6928	0.00
15/01/2008	R153 On 07-August-08			Bond Future	8.6500	8.6590	113.8408	113.8214	0.00
15/01/2008	R157 On 07-February-08			Bond Future	8.3000	8.3170	134.4124	134.2812	9048.00
15/01/2008	R157 On 02-May-08			Bond Future	8.1700	8.1870	130.9761	130.8472	0.00
15/01/2008	R157 On 07-August-08			Bond Future	8.0300	8.0490	134.6350	134.5090	2500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2008	R186 On 07-February-08			Bond Future	7.9700	7.9870	126.0052	125.7768	0.00
15/01/2008	R186 On 02-May-08			Bond Future	7.8800	7.9040	129.2600	129.0306	0.00
15/01/2008	R186 On 07-August-08			Bond Future	7.8000	7.8180	127.6139	127.3836	0.00
15/01/2008	R196 On 07-February-08			Bond Future	9.9700	9.9920	104.5772	104.5559	0.00
15/01/2008	R196 On 02-May-08			Bond Future	9.5300	9.5620	102.1990	102.1728	0.00
15/01/2008	R196 On 07-August-08			Bond Future	9.0300	9.0730	104.9852	104.9640	0.00
15/01/2008	R201 On 07-February-08			Bond Future	8.3500	8.3650	103.3310	103.2268	0.00
15/01/2008	R201 On 02-May-08			Bond Future	8.2100	8.2290	106.0050	105.9026	0.00
15/01/2008	R201 On 07-August-08			Bond Future	8.0700	8.0850	104.5814	104.4814	0.00
15/01/2008	R203 On 07-February-08			Bond Future	8.1600	8.1800	103.9784	103.8467	0.00
15/01/2008	R203 On 02-May-08			Bond Future	8.0500	8.0690	102.4753	102.3445	0.00
15/01/2008	R203 On 07-August-08			Bond Future	7.9300	7.9510	105.3898	105.2603	0.00
15/01/2008	R204 On 07-February-08			Bond Future	8.1500	8.1730	100.0537	99.9125	3331.00
15/01/2008	R204 On 02-May-08			Bond Future	8.0500	8.0710	102.6421	102.5016	0.00
15/01/2008	R204 On 07-August-08			Bond Future	7.9500	7.9650	101.5042	101.3645	0.00
15/01/2008	R206 On 07-February-08			Bond Future	8.4400	8.4640	96.2371	96.1478	0.00
15/01/2008	R206 On 02-May-08			Bond Future	8.3000	8.3230	98.7269	98.6397	0.00
15/01/2008	R206 On 07-August-08			Bond Future	8.1500	8.1700	97.7567	97.6719	0.00
15/01/2008	R207 On 07-February-08			Bond Future	8.1400	8.1550	93.8736	93.7297	0.00
15/01/2008	R207 On 02-May-08			Bond Future	8.0400	8.0630	96.2966	96.1529	0.00
15/01/2008	R207 On 07-August-08			Bond Future	7.9500	7.9650	95.3869	95.2438	0.00
15/01/2008	R209 On 07-February-08			Bond Future	7.6700	7.7000	86.0084	85.7108	6590.00
15/01/2008	R209 On 02-May-08			Bond Future	7.6000	7.6310	85.0661	84.7650	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
15/01/2008	R209 On 07-August-08			Bond Future	7.5300	7.5590	87.4930	87.1883	0.00
15/01/2008	TRT1 On 07-February-08			Index Future	260.9200	260.6980	260.9220	260.6980	0.00
15/01/2008	TRT1 On 02-May-08			Index Future	267.7300	267.4980	267.7270	267.4980	0.00
15/01/2008	TRT1 On 07-August-08			Index Future	276.0500	275.7140	276.0490	275.7140	0.00
15/01/2008	TRT1 On 06-November-08			Index Future	283.3400	283.0990	283.3430	283.0990	400.00
16/01/2008	\$ / R On 17-March-08			Currency Future	6.9900	6.8555	6.9926	6.8555	51557.00
16/01/2008	\$ / R On 13-June-08			Currency Future	7.1300	6.9921	7.1327	6.9921	20467.00
16/01/2008	\$ / R On 15-September-08			Currency Future	7.2800	7.1349	7.2790	7.1349	3039.00
16/01/2008	£ / R On 17-March-08			Currency Future	13.7400	13.4860	13.7417	13.4860	1037.00
16/01/2008	£ / R On 13-June-08			Currency Future	13.9600	13.6969	13.9593	13.6969	1205.00
16/01/2008	£ / R On 15-September-08			Currency Future	14.1800	13.9150	14.1819	13.9150	175.00
16/01/2008	€ / R On 17-March-08			Currency Future	10.3500	10.2157	10.3541	10.2157	1752.00
16/01/2008	€ / R On 13-June-08			Currency Future	10.5400	10.3974	10.5416	10.3974	1141.00
16/01/2008	€ / R On 15-September-08			Currency Future	10.7300	10.5809	10.7307	10.5809	104.00
16/01/2008	ALBI On 07-February-08			Index Future	262.4900	262.9280	262.4910	262.9280	594.00
16/01/2008	ALBI On 02-May-08			Index Future	269.7400	269.9820	269.7390	269.9820	0.00
16/01/2008	ALBI On 07-August-08			Index Future	277.9000	278.1520	277.9020	278.1520	0.00
16/01/2008	ALBI On 06-November-08			Index Future	285.5700	285.8210	285.5650	285.8210	0.00
16/01/2008	CRD1 On 07-February-08			Index Future	112.6700	112.8570	112.6720	112.8570	0.00
16/01/2008	CRD1 On 02-May-08			Index Future	115.6100	115.8010	115.6090	115.8010	0.00
16/01/2008	CRD1 On 07-August-08			Index Future	121.1000	121.2110	121.1020	121.2110	0.00
16/01/2008	CRD1 On 06-November-08			Index Future	122.3600	122.5550	122.3550	122.5550	8.00
16/01/2008	GOVI On 07-February-08			jGovi	263.7200	264.1410	263.7190	264.1410	7.00
16/01/2008	GOVI On 02-May-08			jGovi	271.0700	271.5110	271.0745	271.5110	2.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2008	GOVI On 07-August-08			jGovi	278.7200	279.1725	278.7245	279.1725	0.00
16/01/2008	GOVI On 06-November-08			jGovi	286.3800	286.8390	286.3835	286.8390	60.00
16/01/2008	ILBI On 07-February-08			Index Future	299.0200	299.2880	299.0180	299.2880	0.00
16/01/2008	J153 On 31-August-10			jSwap	10.5000	10.4340	0.0783	0.0766	0.00
16/01/2008	J157 On 15-September-15			jSwap	9.4700	9.3870	0.0125	0.0078	0.00
16/01/2008	J186 On 21-December-26			jSwap	8.5400	8.4730	0.0948	0.0894	0.00
16/01/2008	J201 On 22-December-14			jSwap	9.5200	9.4240	0.1007	0.0963	0.00
16/01/2008	J203 On 15-September-17			jSwap	9.2800	9.2120	0.1164	0.1123	0.00
16/01/2008	J204 On 21-December-18			jSwap	9.1300	9.0630	0.1107	0.1065	0.00
16/01/2008	J207 On 15-January-20			jSwap	9.0000	9.2540	0.0712	0.0948	0.00
16/01/2008	JBAR On 21-December-05			jBar	11.3700	11.3630	11.3670	11.3630	0.00
16/01/2008	JFRA On 07-February-08			jFra	11.3500	11.3150	0.0275	0.0274	0.00
16/01/2008	JFRA On 05-February-09			jFra	10.5100	10.4160	0.0255	0.0253	0.00
16/01/2008	JFRA On 02-May-08			jFra	11.3100	11.2600	0.0292	0.0290	0.00
16/01/2008	JFRA On 07-May-09			jFra	10.1600	10.0630	0.0247	0.0245	0.00
16/01/2008	JFRA On 07-August-08			jFra	11.1400	11.0780	0.0270	0.0269	0.00
16/01/2008	JFRA On 06-August-09			jFra	9.8300	9.7520	0.0239	0.0237	0.00
16/01/2008	JFRA On 06-November-08			jFra	10.9100	10.8350	0.0265	0.0263	0.00
16/01/2008	JFRA On 05-November-09			jFra	9.5400	9.4490	0.0232	0.0230	0.00
16/01/2008	JN02 On 07-February-08			jNote	10.6300	10.5580	0.1882	0.1871	0.00
16/01/2008	JN02 On 02-May-08			jNote	10.3900	10.3050	0.1858	0.1845	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
16/01/2008	JN02 On 07-August-08			jNote	10.1000	10.0100	0.1798	0.1783	0.00
16/01/2008	JN05 On 07-February-08			jNote	9.6500	9.5500	0.3755	0.3725	0.00
16/01/2008	JN05 On 02-May-08			jNote	9.5000	9.4010	0.3714	0.3684	0.00
16/01/2008	JN05 On 07-August-08			jNote	9.3300	9.2310	0.3655	0.3624	0.00
16/01/2008	JN10 On 07-February-08			jNote	9.0600	8.9940	0.5822	0.5798	0.00
16/01/2008	JN10 On 02-May-08			jNote	8.9600	8.8900	0.5796	0.5770	0.00
16/01/2008	JN10 On 07-August-08			jNote	8.8400	8.7730	0.5749	0.5723	0.00
16/01/2008	JROD On 31-January-08			jRod	10.5100	10.5140	0.0066	0.0066	0.00
16/01/2008	JROD On 29-February-08			jRod	10.8500	10.8590	0.0073	0.0073	0.00
16/01/2008	JROD On 31-March-08			jRod	11.2000	11.2020	0.0080	0.0081	0.00
16/01/2008	JROD On 30-April-08			jRod	10.9900	10.9920	0.0149	0.0149	0.00
16/01/2008	JROD On 30-May-08			jRod	11.2100	11.2120	0.0158	0.0159	0.00
16/01/2008	JROD On 30-June-08			jRod	11.3500	11.3510	0.0164	0.0164	0.00
16/01/2008	JROD On 31-July-08			jRod	11.1300	11.1290	0.0230	0.0230	0.00
16/01/2008	OTH1 On 07-February-08			Index Future	257.1700	257.6900	257.1670	257.6900	0.00
16/01/2008	OTH1 On 02-May-08			Index Future	263.8700	264.4110	263.8710	264.4110	0.00
16/01/2008	OTH1 On 07-August-08			Index Future	272.4900	272.7360	272.4910	272.7360	0.00
16/01/2008	OTH1 On 06-November-08			Index Future	279.2700	279.8340	279.2680	279.8340	12.00
16/01/2008	R153 On 07-February-08			Bond Future	9.2300	9.1800	114.2919	114.4091	8063.00
16/01/2008	R153 On 02-May-08			Bond Future	8.9900	8.9380	110.6065	110.7145	0.00
16/01/2008	R153 On 07-August-08			Bond Future	8.7000	8.6490	113.7438	113.8408	0.00
16/01/2008	R157 On 07-February-08			Bond Future	8.3200	8.2970	134.2812	134.4124	9048.00
16/01/2008	R157 On 02-May-08			Bond Future	8.1900	8.1670	130.8472	130.9761	0.00
16/01/2008	R157 On 07-August-08			Bond Future	8.0500	8.0290	134.5090	134.6350	2500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2008	R186 On 07-February-08			Bond Future	7.9800	7.9670	125.8909	126.0052	0.00
16/01/2008	R186 On 02-May-08			Bond Future	7.8900	7.8840	129.1452	129.2600	0.00
16/01/2008	R186 On 07-August-08			Bond Future	7.8100	7.7980	127.4987	127.6139	0.00
16/01/2008	R196 On 07-February-08			Bond Future	10.0400	9.9700	104.5093	104.5772	0.00
16/01/2008	R196 On 02-May-08			Bond Future	9.6100	9.5280	102.1366	102.1990	0.00
16/01/2008	R196 On 07-August-08			Bond Future	9.1300	9.0330	104.9365	104.9852	0.00
16/01/2008	R201 On 07-February-08			Bond Future	8.3700	8.3450	103.2268	103.3310	0.00
16/01/2008	R201 On 02-May-08			Bond Future	8.2300	8.2090	105.9026	106.0050	0.00
16/01/2008	R201 On 07-August-08			Bond Future	8.0900	8.0650	104.4814	104.5814	0.00
16/01/2008	R203 On 07-February-08			Bond Future	8.1600	8.1600	103.9784	103.9784	0.00
16/01/2008	R203 On 02-May-08			Bond Future	8.0500	8.0490	102.4753	102.4753	0.00
16/01/2008	R203 On 07-August-08			Bond Future	7.9300	7.9310	105.3898	105.3898	0.00
16/01/2008	R204 On 07-February-08			Bond Future	8.1700	8.1530	99.9125	100.0537	3331.00
16/01/2008	R204 On 02-May-08			Bond Future	8.0700	8.0510	102.5016	102.6421	0.00
16/01/2008	R204 On 07-August-08			Bond Future	7.9700	7.9450	101.3645	101.5042	0.00
16/01/2008	R206 On 07-February-08			Bond Future	8.4600	8.4440	96.1478	96.2371	0.00
16/01/2008	R206 On 02-May-08			Bond Future	8.3200	8.3030	98.6397	98.7269	0.00
16/01/2008	R206 On 07-August-08			Bond Future	8.1700	8.1500	97.6719	97.7567	0.00
16/01/2008	R207 On 07-February-08			Bond Future	8.1600	8.1350	93.7297	93.8736	0.00
16/01/2008	R207 On 02-May-08			Bond Future	8.0600	8.0430	96.1529	96.2966	0.00
16/01/2008	R207 On 07-August-08			Bond Future	7.9700	7.9450	95.2438	95.3869	0.00
16/01/2008	R209 On 07-February-08			Bond Future	7.6900	7.6700	85.8098	86.0084	6590.00
16/01/2008	R209 On 02-May-08			Bond Future	7.6200	7.6010	84.8652	85.0661	0.00
16/01/2008	R209 On 07-August-08			Bond Future	7.5500	7.5290	87.2897	87.4930	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
16/01/2008	TRT1 On 07-February-08			Index Future	260.5000	260.9220	260.5010	260.9220	0.00
16/01/2008	TRT1 On 02-May-08			Index Future	267.2900	267.7270	267.2920	267.7270	0.00
16/01/2008	TRT1 On 07-August-08			Index Future	275.8000	276.0490	275.8000	276.0490	0.00
16/01/2008	TRT1 On 06-November-08			Index Future	282.8900	283.3430	282.8890	283.3430	400.00
17/01/2008	\$ / R On 17-March-08			Currency Future	7.0900	6.9926	7.0918	6.9926	51314.00
17/01/2008	\$ / R On 13-June-08			Currency Future	7.2300	7.1327	7.2332	7.1327	20412.00
17/01/2008	\$ / R On 15-September-08			Currency Future	7.3800	7.2790	7.3806	7.2790	3094.00
17/01/2008	£ / R On 17-March-08			Currency Future	13.9800	13.7417	13.9837	13.7417	1037.00
17/01/2008	£ / R On 13-June-08			Currency Future	14.2000	13.9593	14.2030	13.9593	1235.00
17/01/2008	£ / R On 15-September-08			Currency Future	14.4200	14.1819	14.4246	14.1819	179.00
17/01/2008	€ / R On 17-March-08			Currency Future	10.4100	10.3541	10.4121	10.3541	1752.00
17/01/2008	€ / R On 13-June-08			Currency Future	10.6000	10.5416	10.6024	10.5416	1141.00
17/01/2008	€ / R On 15-September-08			Currency Future	10.7900	10.7307	10.7934	10.7307	109.00
17/01/2008	ALBI On 07-February-08			Index Future	262.4000	262.4910	262.3990	262.4910	594.00
17/01/2008	ALBI On 02-May-08			Index Future	269.6600	269.7390	269.6560	269.7390	0.00
17/01/2008	ALBI On 07-August-08			Index Future	277.8200	277.9020	277.8160	277.9020	0.00
17/01/2008	ALBI On 06-November-08			Index Future	285.4800	285.5650	285.4770	285.5650	0.00
17/01/2008	CRD1 On 07-February-08			Index Future	112.6300	112.6720	112.6320	112.6720	0.00
17/01/2008	CRD1 On 02-May-08			Index Future	115.5700	115.6090	115.5680	115.6090	0.00
17/01/2008	CRD1 On 07-August-08			Index Future	121.0700	121.1020	121.0650	121.1020	0.00
17/01/2008	CRD1 On 06-November-08			Index Future	122.3100	122.3550	122.3120	122.3550	8.00
17/01/2008	GOVI On 07-February-08			jGovi	263.6200	263.7190	263.6200	263.7190	7.00
17/01/2008	GOVI On 02-May-08			jGovi	270.9700	271.0745	270.9710	271.0745	2.00
17/01/2008	GOVI On 07-August-08			jGovi	278.6200	278.7245	278.6190	278.7245	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
17/01/2008	GOVI On 06-November-08			jGovi	286.2800	286.3835	286.2770	286.3835	60.00
17/01/2008	ILBI On 07-February-08			Index Future	298.9300	299.0180	298.9250	299.0180	0.00
17/01/2008	J153 On 31-August-10			jSwap	10.5500	10.5030	0.0795	0.0783	0.00
17/01/2008	J157 On 15-September-15			jSwap	9.5300	9.4730	0.0155	0.0125	0.00
17/01/2008	J186 On 21-December-26			jSwap	8.6100	8.5380	0.1009	0.0948	0.00
17/01/2008	J201 On 22-December-14			jSwap	9.5700	9.5160	0.1035	0.1007	0.00
17/01/2008	J203 On 15-September-17			jSwap	9.3600	9.2800	0.1213	0.1164	0.00
17/01/2008	J204 On 21-December-18			jSwap	9.2200	9.1320	0.1163	0.1107	0.00
17/01/2008	J207 On 15-January-20			jSwap	9.0900	9.0000	0.0772	0.0712	0.00
17/01/2008	JBAR On 21-December-05			jBar	11.3700	11.3670	11.3670	11.3670	0.00
17/01/2008	JFRA On 07-February-08			jFra	11.3800	11.3510	0.0276	0.0275	0.00
17/01/2008	JFRA On 05-February-09			jFra	10.5300	10.5130	0.0256	0.0255	0.00
17/01/2008	JFRA On 02-May-08			jFra	11.3300	11.3050	0.0292	0.0292	0.00
17/01/2008	JFRA On 07-May-09			jFra	10.2000	10.1610	0.0248	0.0247	0.00
17/01/2008	JFRA On 07-August-08			jFra	11.1700	11.1400	0.0271	0.0270	0.00
17/01/2008	JFRA On 06-August-09			jFra	9.8700	9.8340	0.0240	0.0239	0.00
17/01/2008	JFRA On 06-November-08			jFra	10.9600	10.9080	0.0266	0.0265	0.00
17/01/2008	JFRA On 05-November-09			jFra	9.5900	9.5350	0.0234	0.0232	0.00
17/01/2008	JN02 On 07-February-08			jNote	10.6700	10.6300	0.1888	0.1882	0.00
17/01/2008	JN02 On 02-May-08			jNote	10.4300	10.3870	0.1866	0.1858	0.00
17/01/2008	JN02 On 07-August-08			jNote	10.1600	10.1000	0.1807	0.1798	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
17/01/2008	JN05 On 07-February-08			jNote	9.7000	9.6460	0.3770	0.3755	0.00
17/01/2008	JN05 On 02-May-08			jNote	9.5500	9.4990	0.3730	0.3714	0.00
17/01/2008	JN05 On 07-August-08			jNote	9.3900	9.3300	0.3672	0.3655	0.00
17/01/2008	JN10 On 07-February-08			jNote	9.1400	9.0620	0.5859	0.5822	0.00
17/01/2008	JN10 On 02-May-08			jNote	9.0400	8.9590	0.5834	0.5796	0.00
17/01/2008	JN10 On 07-August-08			jNote	8.9300	8.8430	0.5789	0.5749	0.00
17/01/2008	JROD On 31-January-08			jRod	10.5100	10.5110	0.0066	0.0066	0.00
17/01/2008	JROD On 29-February-08			jRod	10.8400	10.8520	0.0073	0.0073	0.00
17/01/2008	JROD On 31-March-08			jRod	11.1900	11.1950	0.0080	0.0080	0.00
17/01/2008	JROD On 30-April-08			jRod	10.9800	10.9890	0.0149	0.0149	0.00
17/01/2008	JROD On 30-May-08			jRod	11.2100	11.2100	0.0158	0.0158	0.00
17/01/2008	JROD On 30-June-08			jRod	11.3400	11.3480	0.0163	0.0164	0.00
17/01/2008	JROD On 31-July-08			jRod	11.1300	11.1270	0.0230	0.0230	0.00
17/01/2008	OTH1 On 07-February-08			Index Future	257.1200	257.1670	257.1190	257.1670	0.00
17/01/2008	OTH1 On 02-May-08			Index Future	263.8200	263.8710	263.8210	263.8710	0.00
17/01/2008	OTH1 On 07-August-08			Index Future	272.4100	272.4910	272.4070	272.4910	0.00
17/01/2008	OTH1 On 06-November-08			Index Future	279.2200	279.2680	279.2170	279.2680	12.00
17/01/2008	R153 On 07-February-08			Bond Future	9.2400	9.2300	114.2685	114.2919	8063.00
17/01/2008	R153 On 02-May-08			Bond Future	9.0000	8.9880	110.5849	110.6065	0.00
17/01/2008	R153 On 07-August-08			Bond Future	8.7100	8.6990	113.7244	113.7438	1290.00
17/01/2008	R157 On 07-February-08			Bond Future	8.3300	8.3170	134.2156	134.2812	9048.00
17/01/2008	R157 On 02-May-08			Bond Future	8.2000	8.1870	130.7828	130.8472	0.00
17/01/2008	R157 On 07-August-08			Bond Future	8.0600	8.0490	134.4461	134.5090	2500.00
17/01/2008	R186 On 07-February-08			Bond Future	7.9800	7.9770	125.8909	125.8909	0.00
17/01/2008	R186 On 02-May-08			Bond Future	7.8900	7.8940	129.1452	129.1452	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
17/01/2008	R186 On 07-August-08			Bond Future	7.8100	7.8080	127.4987	127.4987	220.00
17/01/2008	R196 On 07-February-08			Bond Future	10.0600	10.0400	104.4948	104.5093	0.00
17/01/2008	R196 On 02-May-08			Bond Future	9.6200	9.6090	102.1258	102.1366	0.00
17/01/2008	R196 On 07-August-08			Bond Future	9.1400	9.1250	104.9270	104.9365	0.00
17/01/2008	R201 On 07-February-08			Bond Future	8.3800	8.3650	103.1748	103.2268	0.00
17/01/2008	R201 On 02-May-08			Bond Future	8.2400	8.2290	105.8515	105.9026	0.00
17/01/2008	R201 On 07-August-08			Bond Future	8.1000	8.0850	104.4315	104.4814	0.00
17/01/2008	R203 On 07-February-08			Bond Future	8.1800	8.1600	103.8467	103.9784	0.00
17/01/2008	R203 On 02-May-08			Bond Future	8.0700	8.0490	102.3445	102.4753	0.00
17/01/2008	R203 On 07-August-08			Bond Future	7.9500	7.9310	105.2603	105.3898	0.00
17/01/2008	R204 On 07-February-08			Bond Future	8.1700	8.1730	99.9125	99.9125	3331.00
17/01/2008	R204 On 02-May-08			Bond Future	8.0700	8.0710	102.5016	102.5016	0.00
17/01/2008	R204 On 07-August-08			Bond Future	7.9700	7.9650	101.3645	101.3645	0.00
17/01/2008	R206 On 07-February-08			Bond Future	8.4700	8.4640	96.1033	96.1478	0.00
17/01/2008	R206 On 02-May-08			Bond Future	8.3300	8.3230	98.5961	98.6397	0.00
17/01/2008	R206 On 07-August-08			Bond Future	8.1800	8.1700	97.6296	97.6719	0.00
17/01/2008	R207 On 07-February-08			Bond Future	8.1600	8.1550	93.7297	93.7297	0.00
17/01/2008	R207 On 02-May-08			Bond Future	8.0600	8.0630	96.1529	96.1529	0.00
17/01/2008	R207 On 07-August-08			Bond Future	7.9700	7.9650	95.2438	95.2438	0.00
17/01/2008	R209 On 07-February-08			Bond Future	7.6900	7.6900	85.8098	85.8098	6590.00
17/01/2008	R209 On 02-May-08			Bond Future	7.6200	7.6210	84.8652	84.8652	0.00
17/01/2008	R209 On 07-August-08			Bond Future	7.5500	7.5490	87.2897	87.2897	0.00
17/01/2008	TRT1 On 07-February-08			Index Future	260.4100	260.5010	260.4050	260.5010	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
17/01/2008	TRT1 On 02-May-08			Index Future	267.1900	267.2920	267.1920	267.2920	0.00
17/01/2008	TRT1 On 07-August-08			Index Future	275.7200	275.8000	275.7150	275.8000	0.00
17/01/2008	TRT1 On 06-November-08			Index Future	282.7900	282.8890	282.7860	282.8890	400.00
18/01/2008	\$ / R On 17-March-08			Currency Future	7.1500	7.0918	7.1458	7.0918	54222.00
18/01/2008	\$ / R On 13-June-08			Currency Future	7.2900	7.2332	7.2893	7.2332	20596.00
18/01/2008	\$ / R On 15-September-08			Currency Future	7.4400	7.3806	7.4402	7.3806	3544.00
18/01/2008	£ / R On 17-March-08			Currency Future	13.9700	13.9837	13.9736	13.9837	1037.00
18/01/2008	£ / R On 13-June-08			Currency Future	14.1900	14.2030	14.1912	14.2030	1235.00
18/01/2008	£ / R On 15-September-08			Currency Future	14.4200	14.4246	14.4156	14.4246	179.00
18/01/2008	€ / R On 17-March-08			Currency Future	10.4700	10.4121	10.4656	10.4121	1752.00
18/01/2008	€ / R On 13-June-08			Currency Future	10.6600	10.6024	10.6558	10.6024	1141.00
18/01/2008	€ / R On 15-September-08			Currency Future	10.8500	10.7934	10.8489	10.7934	209.00
18/01/2008	ALBI On 07-February-08			Index Future	261.4900	262.3990	261.4900	262.3990	594.00
18/01/2008	ALBI On 02-May-08			Index Future	269.5700	269.6560	269.5720	269.6560	0.00
18/01/2008	ALBI On 07-August-08			Index Future	277.7300	277.8160	277.7300	277.8160	0.00
18/01/2008	ALBI On 06-November-08			Index Future	285.3900	285.4770	285.3890	285.4770	0.00
18/01/2008	CRD1 On 07-February-08			Index Future	112.3600	112.6320	112.3570	112.6320	0.00
18/01/2008	CRD1 On 02-May-08			Index Future	115.2300	115.5680	115.2270	115.5680	0.00
18/01/2008	CRD1 On 07-August-08			Index Future	121.0300	121.0650	121.0270	121.0650	0.00
18/01/2008	CRD1 On 06-November-08			Index Future	121.8900	122.3120	121.8860	122.3120	8.00
18/01/2008	GOVI On 07-February-08			jGovi	262.7600	263.6200	262.7645	263.6200	7.00
18/01/2008	GOVI On 02-May-08			jGovi	269.9500	270.9710	269.9470	270.9710	2.00
18/01/2008	GOVI On 07-August-08			jGovi	277.3700	278.6190	277.3680	278.6190	0.00
18/01/2008	GOVI On 06-November-08			jGovi	285.0500	286.2770	285.0495	286.2770	60.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2008	ILBI On 07-February-08			Index Future	298.8300	298.9250	298.8320	298.9250	0.00
18/01/2008	J153 On 31-August-10			jSwap	10.5500	10.5470	0.0796	0.0795	0.00
18/01/2008	J157 On 15-September-15			jSwap	9.5900	9.5260	0.0189	0.0155	0.00
18/01/2008	J186 On 21-December-26			jSwap	8.6900	8.6100	0.1073	0.1009	0.00
18/01/2008	J201 On 22-December-14			jSwap	9.6300	9.5740	0.1063	0.1035	0.00
18/01/2008	J203 On 15-September-17			jSwap	9.4200	9.3580	0.1254	0.1213	0.00
18/01/2008	J204 On 21-December-18			jSwap	9.2800	9.2190	0.1205	0.1163	0.00
18/01/2008	J207 On 15-January-20			jSwap	9.1500	9.0880	0.0816	0.0772	0.00
18/01/2008	JBAR On 21-December-05			jBar	11.3700	11.3670	11.3670	11.3670	0.00
18/01/2008	JFRA On 07-February-08			jFra	11.3900	11.3840	0.0276	0.0276	0.00
18/01/2008	JFRA On 05-February-09			jFra	10.5200	10.5270	0.0256	0.0256	0.00
18/01/2008	JFRA On 02-May-08			jFra	11.3300	11.3280	0.0292	0.0292	0.00
18/01/2008	JFRA On 07-May-09			jFra	10.1900	10.1960	0.0248	0.0248	0.00
18/01/2008	JFRA On 07-August-08			jFra	11.1500	11.1650	0.0270	0.0271	0.00
18/01/2008	JFRA On 06-August-09			jFra	9.8700	9.8740	0.0240	0.0240	0.00
18/01/2008	JFRA On 06-November-08			jFra	10.9500	10.9590	0.0266	0.0266	0.00
18/01/2008	JFRA On 05-November-09			jFra	9.5900	9.5940	0.0234	0.0234	0.00
18/01/2008	JN02 On 07-February-08			jNote	10.6600	10.6650	0.1887	0.1888	0.00
18/01/2008	JN02 On 02-May-08			jNote	10.4300	10.4310	0.1865	0.1866	0.00
18/01/2008	JN02 On 07-August-08			jNote	10.1600	10.1570	0.1808	0.1807	0.00
18/01/2008	JN05 On 07-February-08			jNote	9.7400	9.6950	0.3784	0.3770	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
18/01/2008	JN05 On 02-May-08			jNote	9.6000	9.5500	0.3746	0.3730	0.00
18/01/2008	JN05 On 07-August-08			jNote	9.4400	9.3850	0.3689	0.3672	0.00
18/01/2008	JN10 On 07-February-08			jNote	9.2100	9.1440	0.5890	0.5859	0.00
18/01/2008	JN10 On 02-May-08			jNote	9.1200	9.0440	0.5865	0.5834	0.00
18/01/2008	JN10 On 07-August-08			jNote	9.0000	8.9320	0.5820	0.5789	0.00
18/01/2008	JROD On 31-January-08			jRod	10.5000	10.5080	0.0071	0.0066	0.00
18/01/2008	JROD On 29-February-08			jRod	10.8400	10.8440	0.0078	0.0073	0.00
18/01/2008	JROD On 31-March-08			jRod	11.1700	11.1850	0.0085	0.0080	0.00
18/01/2008	JROD On 30-April-08			jRod	10.9800	10.9840	0.0154	0.0149	0.00
18/01/2008	JROD On 30-May-08			jRod	11.2000	11.2050	0.0163	0.0158	0.00
18/01/2008	JROD On 30-June-08			jRod	11.3400	11.3440	0.0169	0.0163	0.00
18/01/2008	JROD On 31-July-08			jRod	11.1200	11.1250	0.0235	0.0230	0.00
18/01/2008	OTH1 On 07-February-08			Index Future	255.8000	257.1190	255.7980	257.1190	0.00
18/01/2008	OTH1 On 02-May-08			Index Future	262.3300	263.8210	262.3320	263.8210	0.00
18/01/2008	OTH1 On 07-August-08			Index Future	272.3200	272.4070	272.3230	272.4070	0.00
18/01/2008	OTH1 On 06-November-08			Index Future	277.4900	279.2170	277.4920	279.2170	12.00
18/01/2008	R153 On 07-February-08			Bond Future	9.2900	9.2400	114.1515	114.2685	8063.00
18/01/2008	R153 On 02-May-08			Bond Future	9.0500	8.9980	110.4770	110.5849	0.00
18/01/2008	R153 On 07-August-08			Bond Future	8.7600	8.7090	113.6275	113.7244	1290.00
18/01/2008	R157 On 07-February-08			Bond Future	8.4000	8.3270	133.7581	134.2156	9048.00
18/01/2008	R157 On 02-May-08			Bond Future	8.2700	8.1970	130.3333	130.7828	0.00
18/01/2008	R157 On 07-August-08			Bond Future	8.1300	8.0590	134.0067	134.4461	2500.00
18/01/2008	R186 On 07-February-08			Bond Future	8.0500	7.9770	125.0957	125.8909	0.00
18/01/2008	R186 On 02-May-08			Bond Future	7.9600	7.8940	128.3463	129.1452	0.00
18/01/2008	R186 On 07-August-08			Bond Future	7.8800	7.8080	126.6967	127.4987	220.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2008	R196 On 07-February-08			Bond Future	10.1100	10.0550	104.4454	104.4948	0.00
18/01/2008	R196 On 02-May-08			Bond Future	9.6900	9.6230	102.0774	102.1258	0.00
18/01/2008	R196 On 07-August-08			Bond Future	9.2100	9.1430	104.8915	104.9270	0.00
18/01/2008	R201 On 07-February-08			Bond Future	8.4500	8.3750	102.8116	103.1748	0.00
18/01/2008	R201 On 02-May-08			Bond Future	8.3100	8.2390	105.4946	105.8515	0.00
18/01/2008	R201 On 07-August-08			Bond Future	8.1700	8.0950	104.0826	104.4315	0.00
18/01/2008	R203 On 07-February-08			Bond Future	8.2500	8.1800	103.3876	103.8467	0.00
18/01/2008	R203 On 02-May-08			Bond Future	8.1400	8.0690	101.8886	102.3445	0.00
18/01/2008	R203 On 07-August-08			Bond Future	8.0200	7.9510	104.8089	105.2603	0.00
18/01/2008	R204 On 07-February-08			Bond Future	8.2400	8.1730	99.4206	99.9125	3331.00
18/01/2008	R204 On 02-May-08			Bond Future	8.1400	8.0710	102.0116	102.5016	0.00
18/01/2008	R204 On 07-August-08			Bond Future	8.0400	7.9650	100.8777	101.3645	0.00
18/01/2008	R206 On 07-February-08			Bond Future	8.5300	8.4740	95.8363	96.1033	0.00
18/01/2008	R206 On 02-May-08			Bond Future	8.3900	8.3330	98.3350	98.5961	0.00
18/01/2008	R206 On 07-August-08			Bond Future	8.2400	8.1800	97.3759	97.6296	0.00
18/01/2008	R207 On 07-February-08			Bond Future	8.2300	8.1550	93.2282	93.7297	0.00
18/01/2008	R207 On 02-May-08			Bond Future	8.1300	8.0630	95.6522	96.1529	0.00
18/01/2008	R207 On 07-August-08			Bond Future	8.0400	7.9650	94.7450	95.2438	0.00
18/01/2008	R209 On 07-February-08			Bond Future	7.7700	7.6900	85.0229	85.8098	6590.00
18/01/2008	R209 On 02-May-08			Bond Future	7.7000	7.6210	84.0692	84.8652	0.00
18/01/2008	R209 On 07-August-08			Bond Future	7.6300	7.5490	86.4842	87.2897	0.00
18/01/2008	TRT1 On 07-February-08			Index Future	259.5500	260.4050	259.5470	260.4050	0.00
18/01/2008	TRT1 On 02-May-08			Index Future	266.1800	267.1920	266.1770	267.1920	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
18/01/2008	TRT1 On 07-August-08			Index Future	275.6300	275.7150	275.6300	275.7150	0.00
18/01/2008	TRT1 On 06-November-08			Index Future	281.5600	282.7860	281.5590	282.7860	400.00