



Derivatives Weekly Statistics Report

From 2008/01/21 To 2008/01/25

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2008	\$ / R On 17-March-08			Currency Future	7.2900	7.1458	7.2863	7.1458	55583.00
21/01/2008	\$ / R On 13-June-08			Currency Future	7.4400	7.2893	7.4364	7.2893	20631.00
21/01/2008	\$ / R On 15-September-08			Currency Future	7.5900	7.4402	7.5948	7.4402	5753.00
21/01/2008	£ / R On 17-March-08			Currency Future	14.1500	13.9736	14.1471	13.9736	1037.00
21/01/2008	£ / R On 13-June-08			Currency Future	14.3700	14.1912	14.3727	14.1912	1255.00
21/01/2008	£ / R On 15-September-08			Currency Future	14.6000	14.4156	14.6044	14.4156	188.00
21/01/2008	€ / R On 17-March-08			Currency Future	10.5500	10.4656	10.5497	10.4656	1752.00
21/01/2008	€ / R On 13-June-08			Currency Future	10.7400	10.6558	10.7448	10.6558	1141.00
21/01/2008	€ / R On 15-September-08			Currency Future	10.9400	10.8489	10.9434	10.8489	2332.00
21/01/2008	ALBI On 07-February-08			Index Future	259.8700	261.4900	259.8710	261.4900	594.00
21/01/2008	ALBI On 02-May-08			Index Future	269.5700	269.5720	269.5720	269.5720	0.00
21/01/2008	ALBI On 07-August-08			Index Future	277.7300	277.7300	277.7300	277.7300	0.00
21/01/2008	ALBI On 06-November-08			Index Future	285.3900	285.3890	285.3890	285.3890	0.00
21/01/2008	CRD1 On 07-February-08			Index Future	111.9100	112.3570	111.9130	112.3570	0.00
21/01/2008	CRD1 On 02-May-08			Index Future	114.7700	115.2270	114.7720	115.2270	0.00
21/01/2008	CRD1 On 07-August-08			Index Future	121.0300	121.0270	121.0270	121.0270	0.00
21/01/2008	CRD1 On 06-November-08			Index Future	121.4100	121.8860	121.4050	121.8860	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
21/01/2008	GOVI On 07-February-08			jGovi	261.3100	262.7645	261.3095	262.7645	7.00
21/01/2008	GOVI On 02-May-08			jGovi	268.4500	269.9470	268.4515	269.9470	2.00
21/01/2008	GOVI On 07-August-08			jGovi	275.8300	277.3680	275.8325	277.3680	0.00
21/01/2008	GOVI On 06-November-08			jGovi	283.4700	285.0495	283.4725	285.0495	60.00
21/01/2008	ILBI On 07-February-08			Index Future	298.8300	298.8320	298.8320	298.8320	0.00
21/01/2008	J153 On 31-August-10			jSwap	10.6300	10.5500	0.0816	0.0796	0.00
21/01/2008	J157 On 15-September-15			jSwap	9.7200	9.5860	0.0265	0.0189	0.00
21/01/2008	J186 On 21-December-26			jSwap	8.8300	8.6850	0.1193	0.1073	0.00
21/01/2008	J201 On 22-December-14			jSwap	9.7600	9.6320	0.1126	0.1063	0.00
21/01/2008	J203 On 15-September-17			jSwap	9.5700	9.4240	0.1343	0.1254	0.00
21/01/2008	J204 On 21-December-18			jSwap	9.4300	9.2840	0.1299	0.1205	0.00
21/01/2008	J207 On 15-January-20			jSwap	9.3000	9.1530	0.0917	0.0816	0.00
21/01/2008	JBAR On 21-December-05			jBar	11.3700	11.3670	11.3670	11.3670	0.00
21/01/2008	JFRA On 07-February-08			jFra	11.4000	11.3850	0.0276	0.0276	0.00
21/01/2008	JFRA On 05-February-09			jFra	10.6300	10.5210	0.0258	0.0256	0.00
21/01/2008	JFRA On 02-May-08			jFra	11.3700	11.3270	0.0293	0.0292	0.00
21/01/2008	JFRA On 07-May-09			jFra	10.2900	10.1940	0.0250	0.0248	0.00
21/01/2008	JFRA On 07-August-08			jFra	11.2100	11.1470	0.0272	0.0270	0.00
21/01/2008	JFRA On 06-August-09			jFra	9.9300	9.8720	0.0242	0.0240	0.00
21/01/2008	JFRA On 06-November-08			jFra	11.0100	10.9470	0.0267	0.0266	0.00
21/01/2008	JFRA On 05-November-09			jFra	9.7000	9.5930	0.0236	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
21/01/2008	JN02 On 07-February-08			jNote	10.7300	10.6600	0.1898	0.1887	0.00
21/01/2008	JN02 On 02-May-08			jNote	10.5200	10.4290	0.1880	0.1865	0.00
21/01/2008	JN02 On 07-August-08			jNote	10.2700	10.1590	0.1825	0.1808	0.00
21/01/2008	JN05 On 07-February-08			jNote	9.8600	9.7380	0.3822	0.3784	0.00
21/01/2008	JN05 On 02-May-08			jNote	9.7300	9.5980	0.3787	0.3746	0.00
21/01/2008	JN05 On 07-August-08			jNote	9.5800	9.4360	0.3733	0.3689	0.00
21/01/2008	JN10 On 07-February-08			jNote	9.3700	9.2140	0.5952	0.5890	0.00
21/01/2008	JN10 On 02-May-08			jNote	9.2700	9.1150	0.5929	0.5865	0.00
21/01/2008	JN10 On 07-August-08			jNote	9.1600	9.0040	0.5885	0.5820	0.00
21/01/2008	JROD On 31-January-08			jRod	10.5000	10.5030	0.0066	0.0071	0.00
21/01/2008	JROD On 29-February-08			jRod	10.8100	10.8350	0.0072	0.0078	0.00
21/01/2008	JROD On 31-March-08			jRod	11.1400	11.1740	0.0079	0.0085	0.00
21/01/2008	JROD On 30-April-08			jRod	10.9700	10.9790	0.0148	0.0154	0.00
21/01/2008	JROD On 30-May-08			jRod	11.1900	11.2000	0.0158	0.0163	0.00
21/01/2008	JROD On 30-June-08			jRod	11.3400	11.3400	0.0163	0.0169	0.00
21/01/2008	JROD On 31-July-08			jRod	11.1200	11.1220	0.0230	0.0235	0.00
21/01/2008	OTH1 On 07-February-08			Index Future	253.2700	255.7980	253.2660	255.7980	0.00
21/01/2008	OTH1 On 02-May-08			Index Future	259.7400	262.3320	259.7350	262.3320	0.00
21/01/2008	OTH1 On 07-August-08			Index Future	272.3200	272.3230	272.3230	272.3230	0.00
21/01/2008	OTH1 On 06-November-08			Index Future	274.7500	277.4920	274.7460	277.4920	12.00
21/01/2008	R153 On 07-February-08			Bond Future	9.3900	9.2900	113.9181	114.1515	8063.00
21/01/2008	R153 On 02-May-08			Bond Future	9.1500	9.0480	110.2617	110.4770	0.00
21/01/2008	R153 On 07-August-08			Bond Future	8.8600	8.7590	113.4342	113.6275	1290.00
21/01/2008	R157 On 07-February-08			Bond Future	8.5300	8.3970	132.9141	133.7581	9048.00
21/01/2008	R157 On 02-May-08			Bond Future	8.4000	8.2670	129.5040	130.3333	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
21/01/2008	R157 On 07-August-08			Bond Future	8.2600	8.1290	133.1958	134.0067	2500.00
21/01/2008	R186 On 07-February-08			Bond Future	8.1900	8.0470	123.5280	125.0957	0.00
21/01/2008	R186 On 02-May-08			Bond Future	8.1000	7.9640	126.7712	128.3463	0.00
21/01/2008	R186 On 07-August-08			Bond Future	8.0200	7.8780	125.1155	126.6967	220.00
21/01/2008	R196 On 07-February-08			Bond Future	10.2200	10.1060	104.3400	104.4454	0.00
21/01/2008	R196 On 02-May-08			Bond Future	9.8100	9.6860	101.9790	102.0774	0.00
21/01/2008	R196 On 07-August-08			Bond Future	9.3600	9.2100	104.8111	104.8915	0.00
21/01/2008	R201 On 07-February-08			Bond Future	8.5800	8.4450	102.1414	102.8116	0.00
21/01/2008	R201 On 02-May-08			Bond Future	8.4400	8.3090	104.8360	105.4946	0.00
21/01/2008	R201 On 07-August-08			Bond Future	8.3000	8.1650	103.4387	104.0826	0.00
21/01/2008	R203 On 07-February-08			Bond Future	8.3800	8.2500	102.5422	103.3876	0.00
21/01/2008	R203 On 02-May-08			Bond Future	8.2700	8.1390	101.0490	101.8886	0.00
21/01/2008	R203 On 07-August-08			Bond Future	8.1500	8.0210	103.9775	104.8089	0.00
21/01/2008	R204 On 07-February-08			Bond Future	8.3700	8.2430	98.5155	99.4206	3331.00
21/01/2008	R204 On 02-May-08			Bond Future	8.2700	8.1410	101.1100	102.0116	0.00
21/01/2008	R204 On 07-August-08			Bond Future	8.1700	8.0350	99.9817	100.8777	0.00
21/01/2008	R206 On 07-February-08			Bond Future	8.6400	8.5340	95.3493	95.8363	0.00
21/01/2008	R206 On 02-May-08			Bond Future	8.5000	8.3930	97.8586	98.3350	0.00
21/01/2008	R206 On 07-August-08			Bond Future	8.3500	8.2400	96.9130	97.3759	0.00
21/01/2008	R207 On 07-February-08			Bond Future	8.3600	8.2250	92.3064	93.2282	0.00
21/01/2008	R207 On 02-May-08			Bond Future	8.2600	8.1330	94.7318	95.6522	0.00
21/01/2008	R207 On 07-August-08			Bond Future	8.1700	8.0350	93.8278	94.7450	0.00
21/01/2008	R209 On 07-February-08			Bond Future	7.9100	7.7700	83.6743	85.0229	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
21/01/2008	R209 On 02-May-08			Bond Future	7.8400	7.7010	82.7050	84.0692	0.00
21/01/2008	R209 On 07-August-08			Bond Future	7.7700	7.6290	85.1039	86.4842	0.00
21/01/2008	TRT1 On 07-February-08			Index Future	258.0800	259.5470	258.0800	259.5470	0.00
21/01/2008	TRT1 On 02-May-08			Index Future	264.6700	266.1770	264.6720	266.1770	0.00
21/01/2008	TRT1 On 07-August-08			Index Future	275.6300	275.6300	275.6300	275.6300	0.00
21/01/2008	TRT1 On 06-November-08			Index Future	279.9700	281.5590	279.9690	281.5590	400.00
22/01/2008	\$ / R On 17-March-08			Currency Future	7.2500	7.2863	7.2540	7.2863	57353.00
22/01/2008	\$ / R On 13-June-08			Currency Future	7.4100	7.4364	7.4084	7.4364	20881.00
22/01/2008	\$ / R On 15-September-08			Currency Future	7.5700	7.5948	7.5707	7.5948	5584.00
22/01/2008	£ / R On 17-March-08			Currency Future	14.1200	14.1471	14.1222	14.1471	1037.00
22/01/2008	£ / R On 13-June-08			Currency Future	14.3500	14.3727	14.3480	14.3727	1255.00
22/01/2008	£ / R On 15-September-08			Currency Future	14.5800	14.6044	14.5787	14.6044	242.00
22/01/2008	€ / R On 17-March-08			Currency Future	10.5500	10.5497	10.5540	10.5497	1752.00
22/01/2008	€ / R On 13-June-08			Currency Future	10.7500	10.7448	10.7507	10.7448	1141.00
22/01/2008	€ / R On 15-September-08			Currency Future	10.9500	10.9434	10.9531	10.9434	2605.00
22/01/2008	ALBI On 07-February-08			Index Future	260.2900	259.8710	260.2850	259.8710	594.00
22/01/2008	ALBI On 02-May-08			Index Future	267.1200	269.5720	267.1150	269.5720	0.00
22/01/2008	ALBI On 07-August-08			Index Future	275.2000	277.7300	275.2000	277.7300	0.00
22/01/2008	ALBI On 06-November-08			Index Future	282.8200	285.3890	282.8160	285.3890	0.00
22/01/2008	CRD1 On 07-February-08			Index Future	112.0200	111.9130	112.0180	111.9130	0.00
22/01/2008	CRD1 On 02-May-08			Index Future	114.8800	114.7720	114.8780	114.7720	0.00
22/01/2008	CRD1 On 07-August-08			Index Future	120.2900	121.0270	120.2940	121.0270	0.00
22/01/2008	CRD1 On 06-November-08			Index Future	121.5200	121.4050	121.5190	121.4050	8.00
22/01/2008	GOVI On 07-February-08			jGovi	261.6900	261.3095	261.6860	261.3095	7.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2008	GOVI On 02-May-08			jGovi	268.8400	268.4515	268.8375	268.4515	2.00
22/01/2008	GOVI On 07-August-08			jGovi	276.2300	275.8325	276.2300	275.8325	0.00
22/01/2008	GOVI On 06-November-08			jGovi	283.8800	283.4725	283.8820	283.4725	60.00
22/01/2008	ILBI On 07-February-08			Index Future	299.1800	298.8320	299.1760	298.8320	0.00
22/01/2008	J153 On 31-August-10			jSwap	10.5600	10.6290	0.0799	0.0816	0.00
22/01/2008	J157 On 15-September-15			jSwap	9.7200	9.7230	0.0262	0.0265	0.00
22/01/2008	J186 On 21-December-26			jSwap	8.8300	8.8290	0.1195	0.1193	0.00
22/01/2008	J201 On 22-December-14			jSwap	9.7500	9.7640	0.1122	0.1126	0.00
22/01/2008	J203 On 15-September-17			jSwap	9.5700	9.5700	0.1346	0.1343	0.00
22/01/2008	J204 On 21-December-18			jSwap	9.4400	9.4340	0.1304	0.1299	0.00
22/01/2008	J207 On 15-January-20			jSwap	9.3100	9.3030	0.0922	0.0917	0.00
22/01/2008	JBAR On 21-December-05			jBar	11.3700	11.3670	11.3670	11.3670	0.00
22/01/2008	JFRA On 07-February-08			jFra	11.3500	11.3990	0.0275	0.0276	0.00
22/01/2008	JFRA On 05-February-09			jFra	10.5800	10.6290	0.0257	0.0258	0.00
22/01/2008	JFRA On 02-May-08			jFra	11.2600	11.3710	0.0290	0.0293	0.00
22/01/2008	JFRA On 07-May-09			jFra	10.1900	10.2890	0.0248	0.0250	0.00
22/01/2008	JFRA On 07-August-08			jFra	11.1200	11.2050	0.0270	0.0272	0.00
22/01/2008	JFRA On 06-August-09			jFra	9.9000	9.9300	0.0241	0.0242	0.00
22/01/2008	JFRA On 06-November-08			jFra	10.9200	11.0070	0.0265	0.0267	0.00
22/01/2008	JFRA On 05-November-09			jFra	9.6300	9.7030	0.0235	0.0236	0.00
22/01/2008	JN02 On 07-February-08			jNote	10.6500	10.7270	0.1886	0.1898	0.00

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22/01/2008	JN02 On 02-May-08			jNote	10.4400	10.5170	0.1866	0.1880	0.00
22/01/2008	JN02 On 07-August-08			jNote	10.1800	10.2670	0.1812	0.1825	0.00
22/01/2008	JN05 On 07-February-08			jNote	9.8300	9.8580	0.3815	0.3822	0.00
22/01/2008	JN05 On 02-May-08			jNote	9.7000	9.7280	0.3780	0.3787	0.00
22/01/2008	JN05 On 07-August-08			jNote	9.5600	9.5760	0.3729	0.3733	0.00
22/01/2008	JN10 On 07-February-08			jNote	9.3700	9.3660	0.5958	0.5952	0.00
22/01/2008	JN10 On 02-May-08			jNote	9.2700	9.2710	0.5935	0.5929	0.00
22/01/2008	JN10 On 07-August-08			jNote	9.1700	9.1630	0.5894	0.5885	0.00
22/01/2008	JROD On 31-January-08			jRod	10.5000	10.4980	0.0066	0.0066	0.00
22/01/2008	JROD On 29-February-08			jRod	10.8000	10.8120	0.0072	0.0072	0.00
22/01/2008	JROD On 31-March-08			jRod	11.1300	11.1420	0.0079	0.0079	0.00
22/01/2008	JROD On 30-April-08			jRod	10.9600	10.9650	0.0148	0.0148	0.00
22/01/2008	JROD On 30-May-08			jRod	11.2000	11.1910	0.0158	0.0158	0.00
22/01/2008	JROD On 30-June-08			jRod	11.3700	11.3350	0.0165	0.0163	0.00
22/01/2008	JROD On 31-July-08			jRod	11.1600	11.1210	0.0233	0.0230	0.00
22/01/2008	OTH1 On 07-February-08			Index Future	253.9000	253.2660	253.8970	253.2660	0.00
22/01/2008	OTH1 On 02-May-08			Index Future	260.3800	259.7350	260.3820	259.7350	0.00
22/01/2008	OTH1 On 07-August-08			Index Future	268.1800	272.3230	268.1800	272.3230	0.00
22/01/2008	OTH1 On 06-November-08			Index Future	275.4300	274.7460	275.4320	274.7460	12.00
22/01/2008	R153 On 07-February-08			Bond Future	9.3800	9.3900	113.9414	113.9181	8063.00
22/01/2008	R153 On 02-May-08			Bond Future	9.1400	9.1480	110.2832	110.2617	0.00
22/01/2008	R153 On 07-August-08			Bond Future	8.8500	8.8590	113.4535	113.4342	1290.00
22/01/2008	R157 On 07-February-08			Bond Future	8.5100	8.5270	133.0435	132.9141	9098.00
22/01/2008	R157 On 02-May-08			Bond Future	8.3800	8.3970	129.6311	129.5040	0.00
22/01/2008	R157 On 07-August-08			Bond Future	8.2400	8.2590	133.3201	133.1958	2500.00

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22/01/2008	R186 On 07-February-08			Bond Future	8.1400	8.1870	124.0844	123.5280	0.00
22/01/2008	R186 On 02-May-08			Bond Future	8.0500	8.1040	127.3302	126.7712	0.00
22/01/2008	R186 On 07-August-08			Bond Future	7.9700	8.0180	125.6767	125.1155	220.00
22/01/2008	R196 On 07-February-08			Bond Future	10.2100	10.2150	104.3429	104.3400	0.00
22/01/2008	R196 On 02-May-08			Bond Future	9.8100	9.8140	101.9813	101.9790	0.00
22/01/2008	R196 On 07-August-08			Bond Future	9.3600	9.3620	104.8122	104.8111	0.00
22/01/2008	R201 On 07-February-08			Bond Future	8.5300	8.5750	102.3985	102.1414	0.00
22/01/2008	R201 On 02-May-08			Bond Future	8.3900	8.4390	105.0887	104.8360	0.00
22/01/2008	R201 On 07-August-08			Bond Future	8.2500	8.2950	103.6858	103.4387	0.00
22/01/2008	R203 On 07-February-08			Bond Future	8.3500	8.3800	102.7365	102.5422	0.00
22/01/2008	R203 On 02-May-08			Bond Future	8.2400	8.2690	101.2419	101.0490	0.00
22/01/2008	R203 On 07-August-08			Bond Future	8.1200	8.1510	104.1686	103.9775	0.00
22/01/2008	R204 On 07-February-08			Bond Future	8.3400	8.3730	98.7234	98.5155	3331.00
22/01/2008	R204 On 02-May-08			Bond Future	8.2400	8.2710	101.3171	101.1100	0.00
22/01/2008	R204 On 07-August-08			Bond Future	8.1400	8.1650	100.1875	99.9817	0.00
22/01/2008	R206 On 07-February-08			Bond Future	8.6000	8.6440	95.5261	95.3493	0.00
22/01/2008	R206 On 02-May-08			Bond Future	8.4600	8.5030	98.0315	97.8586	0.00
22/01/2008	R206 On 07-August-08			Bond Future	8.3100	8.3500	97.0810	96.9130	0.00
22/01/2008	R207 On 07-February-08			Bond Future	8.3400	8.3550	92.4475	92.3064	0.00
22/01/2008	R207 On 02-May-08			Bond Future	8.2400	8.2630	94.8726	94.7318	0.00
22/01/2008	R207 On 07-August-08			Bond Future	8.1500	8.1650	93.9681	93.8278	0.00
22/01/2008	R209 On 07-February-08			Bond Future	7.8600	7.9100	84.1518	83.6743	6590.00
22/01/2008	R209 On 02-May-08			Bond Future	7.7900	7.8410	83.1880	82.7050	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
22/01/2008	R209 On 07-August-08			Bond Future	7.7200	7.7690	85.5927	85.1039	0.00
22/01/2008	TRT1 On 07-February-08			Index Future	258.4600	258.0800	258.4590	258.0800	0.00
22/01/2008	TRT1 On 02-May-08			Index Future	265.0600	264.6720	265.0600	264.6720	0.00
22/01/2008	TRT1 On 07-August-08			Index Future	273.3600	275.6300	273.3580	275.6300	0.00
22/01/2008	TRT1 On 06-November-08			Index Future	280.3800	279.9690	280.3810	279.9690	400.00
23/01/2008	\$ / R On 17-March-08			Currency Future	7.2200	7.2540	7.2237	7.2540	57269.00
23/01/2008	\$ / R On 13-June-08			Currency Future	7.2200	7.4084	7.2237	7.4084	20831.00
23/01/2008	\$ / R On 15-September-08			Currency Future	7.5400	7.5707	7.5433	7.5707	4584.00
23/01/2008	£ / R On 17-March-08			Currency Future	14.0400	14.1222	14.0359	14.1222	1037.00
23/01/2008	£ / R On 13-June-08			Currency Future	14.2600	14.3480	14.2563	14.3480	1275.00
23/01/2008	£ / R On 15-September-08			Currency Future	14.4800	14.5787	14.4822	14.5787	262.00
23/01/2008	€ / R On 17-March-08			Currency Future	10.5100	10.5540	10.5079	10.5540	1752.00
23/01/2008	€ / R On 13-June-08			Currency Future	10.7000	10.7507	10.7014	10.7507	1141.00
23/01/2008	€ / R On 15-September-08			Currency Future	10.9000	10.9531	10.8987	10.9531	2905.00
23/01/2008	ALBI On 07-February-08			Index Future	260.5700	260.2850	260.5660	260.2850	594.00
23/01/2008	ALBI On 02-May-08			Index Future	267.0800	267.1150	267.0750	267.1150	0.00
23/01/2008	ALBI On 07-August-08			Index Future	275.1000	275.2000	275.1020	275.2000	0.00
23/01/2008	ALBI On 06-November-08			Index Future	282.6200	282.8160	282.6240	282.8160	0.00
23/01/2008	CRD1 On 07-February-08			Index Future	112.2100	112.0180	112.2130	112.0180	0.00
23/01/2008	CRD1 On 02-May-08			Index Future	115.0800	114.8780	115.0780	114.8780	0.00
23/01/2008	CRD1 On 07-August-08			Index Future	120.3500	120.2940	120.3470	120.2940	0.00
23/01/2008	CRD1 On 06-November-08			Index Future	121.7300	121.5190	121.7320	121.5190	8.00
23/01/2008	GOVI On 07-February-08			jGovi	262.0700	261.6860	262.0705	261.6860	7.00
23/01/2008	GOVI On 02-May-08			jGovi	269.2300	268.8375	269.2310	268.8375	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
23/01/2008	GOVI On 07-August-08			jGovi	276.6400	276.2300	276.6365	276.2300	0.00
23/01/2008	GOVI On 06-November-08			jGovi	284.3000	283.8820	284.3020	283.8820	60.00
23/01/2008	ILBI On 07-February-08			Index Future	299.2300	299.1760	299.2270	299.1760	0.00
23/01/2008	J153 On 31-August-10			jSwap	10.4700	10.5580	0.0777	0.0799	0.00
23/01/2008	J157 On 15-September-15			jSwap	9.6400	9.7180	0.0217	0.0262	0.00
23/01/2008	J186 On 21-December-26			jSwap	8.7400	8.8300	0.1122	0.1195	0.00
23/01/2008	J201 On 22-December-14			jSwap	9.6600	9.7540	0.1078	0.1122	0.00
23/01/2008	J203 On 15-September-17			jSwap	9.5200	9.5720	0.1316	0.1346	0.00
23/01/2008	J204 On 21-December-18			jSwap	9.3900	9.4390	0.1274	0.1304	0.00
23/01/2008	J207 On 15-January-20			jSwap	9.2600	9.3090	0.0888	0.0922	0.00
23/01/2008	JBAR On 21-December-05			jBar	11.3600	11.3670	11.3580	11.3670	0.00
23/01/2008	JFRA On 07-February-08			jFra	11.3300	11.3520	0.0275	0.0275	0.00
23/01/2008	JFRA On 05-February-09			jFra	10.4300	10.5760	0.0253	0.0257	0.00
23/01/2008	JFRA On 02-May-08			jFra	11.1700	11.2590	0.0288	0.0290	0.00
23/01/2008	JFRA On 07-May-09			jFra	10.1000	10.1920	0.0246	0.0248	0.00
23/01/2008	JFRA On 07-August-08			jFra	10.9900	11.1180	0.0267	0.0270	0.00
23/01/2008	JFRA On 06-August-09			jFra	9.8400	9.9010	0.0240	0.0241	0.00
23/01/2008	JFRA On 06-November-08			jFra	10.7800	10.9220	0.0262	0.0265	0.00
23/01/2008	JFRA On 05-November-09			jFra	9.5700	9.6310	0.0233	0.0235	0.00
23/01/2008	JN02 On 07-February-08			jNote	10.5600	10.6530	0.1872	0.1886	0.00
23/01/2008	JN02 On 02-May-08			jNote	10.3300	10.4350	0.1849	0.1866	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
23/01/2008	JN02 On 07-August-08			jNote	10.0700	10.1830	0.1794	0.1812	0.00
23/01/2008	JN05 On 07-February-08			jNote	9.7200	9.8260	0.3782	0.3815	0.00
23/01/2008	JN05 On 02-May-08			jNote	9.5900	9.6990	0.3747	0.3780	0.00
23/01/2008	JN05 On 07-August-08			jNote	9.4500	9.5560	0.3697	0.3729	0.00
23/01/2008	JN10 On 07-February-08			jNote	9.3200	9.3660	0.5947	0.5958	0.00
23/01/2008	JN10 On 02-May-08			jNote	9.2300	9.2740	0.5923	0.5935	0.00
23/01/2008	JN10 On 07-August-08			jNote	9.1300	9.1720	0.5883	0.5894	0.00
23/01/2008	JROD On 31-January-08			jRod	10.4900	10.4950	0.0066	0.0066	0.00
23/01/2008	JROD On 29-February-08			jRod	10.7900	10.8000	0.0072	0.0072	0.00
23/01/2008	JROD On 31-March-08			jRod	11.1100	11.1250	0.0079	0.0079	0.00
23/01/2008	JROD On 30-April-08			jRod	10.9500	10.9620	0.0148	0.0148	0.00
23/01/2008	JROD On 30-May-08			jRod	11.1800	11.2030	0.0157	0.0158	0.00
23/01/2008	JROD On 30-June-08			jRod	11.3300	11.3700	0.0163	0.0165	0.00
23/01/2008	JROD On 31-July-08			jRod	11.1100	11.1600	0.0229	0.0233	0.00
23/01/2008	OTH1 On 07-February-08			Index Future	253.6200	253.8970	253.6200	253.8970	0.00
23/01/2008	OTH1 On 02-May-08			Index Future	260.1000	260.3820	260.0960	260.3820	0.00
23/01/2008	OTH1 On 07-August-08			Index Future	267.5000	268.1800	267.5030	268.1800	0.00
23/01/2008	OTH1 On 06-November-08			Index Future	275.1400	275.4320	275.1350	275.4320	12.00
23/01/2008	R153 On 07-February-08			Bond Future	9.2900	9.3800	114.1515	113.9414	8063.00
23/01/2008	R153 On 02-May-08			Bond Future	9.0500	9.1380	110.4770	110.2832	0.00
23/01/2008	R153 On 07-August-08			Bond Future	8.7600	8.8490	113.6275	113.4535	1290.00
23/01/2008	R157 On 07-February-08			Bond Future	8.4500	8.5070	133.4326	133.0435	9098.00
23/01/2008	R157 On 02-May-08			Bond Future	8.3200	8.3770	130.0135	129.6311	0.00
23/01/2008	R157 On 07-August-08			Bond Future	8.1800	8.2390	133.6940	133.3201	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
23/01/2008	R186 On 07-February-08			Bond Future	8.1400	8.1370	124.0844	124.0844	0.00
23/01/2008	R186 On 02-May-08			Bond Future	8.0500	8.0540	127.3302	127.3302	0.00
23/01/2008	R186 On 07-August-08			Bond Future	7.9700	7.9680	125.6767	125.6767	220.00
23/01/2008	R196 On 07-February-08			Bond Future	10.2100	10.2120	104.3429	104.3429	0.00
23/01/2008	R196 On 02-May-08			Bond Future	9.8100	9.8110	101.9813	101.9813	0.00
23/01/2008	R196 On 07-August-08			Bond Future	9.3600	9.3600	104.8122	104.8122	0.00
23/01/2008	R201 On 07-February-08			Bond Future	8.4800	8.5250	102.6564	102.3985	0.00
23/01/2008	R201 On 02-May-08			Bond Future	8.3400	8.3890	105.3422	105.0887	0.00
23/01/2008	R201 On 07-August-08			Bond Future	8.2000	8.2450	103.9336	103.6858	0.00
23/01/2008	R203 On 07-February-08			Bond Future	8.3100	8.3500	102.9963	102.7365	0.00
23/01/2008	R203 On 02-May-08			Bond Future	8.2000	8.2390	101.5000	101.2419	0.00
23/01/2008	R203 On 07-August-08			Bond Future	8.0800	8.1210	104.4241	104.1686	0.00
23/01/2008	R204 On 07-February-08			Bond Future	8.2900	8.3430	99.0711	98.7234	3331.00
23/01/2008	R204 On 02-May-08			Bond Future	8.1900	8.2410	101.6635	101.3171	0.00
23/01/2008	R204 On 07-August-08			Bond Future	8.0900	8.1350	100.5318	100.1875	0.00
23/01/2008	R206 On 07-February-08			Bond Future	8.5300	8.6040	95.8363	95.5261	0.00
23/01/2008	R206 On 02-May-08			Bond Future	8.3900	8.4630	98.3350	98.0315	0.00
23/01/2008	R206 On 07-August-08			Bond Future	8.2400	8.3100	97.3759	97.0810	0.00
23/01/2008	R207 On 07-February-08			Bond Future	8.2900	8.3350	92.8013	92.4475	0.00
23/01/2008	R207 On 02-May-08			Bond Future	8.1900	8.2430	95.2259	94.8726	0.00
23/01/2008	R207 On 07-August-08			Bond Future	8.1000	8.1450	94.3202	93.9681	0.00
23/01/2008	R209 On 07-February-08			Bond Future	7.9100	7.8600	83.6743	84.1518	6590.00
23/01/2008	R209 On 02-May-08			Bond Future	7.8400	7.7910	82.7050	83.1880	0.00
23/01/2008	R209 On 07-August-08			Bond Future	7.7700	7.7190	85.1039	85.5927	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
23/01/2008	TRT1 On 07-February-08			Index Future	258.8200	258.4590	258.8200	258.4590	0.00
23/01/2008	TRT1 On 02-May-08			Index Future	265.4300	265.0600	265.4280	265.0600	0.00
23/01/2008	TRT1 On 07-August-08			Index Future	273.3500	273.3580	273.3450	273.3580	0.00
23/01/2008	TRT1 On 06-November-08			Index Future	280.7800	280.3810	280.7750	280.3810	400.00
24/01/2008	\$ / R On 17-March-08			Currency Future	7.0800	7.2237	7.0766	7.2237	63334.00
24/01/2008	\$ / R On 13-June-08			Currency Future	7.2300	7.2237	7.2264	7.2237	21139.00
24/01/2008	\$ / R On 15-September-08			Currency Future	7.3800	7.5433	7.3795	7.5433	4684.00
24/01/2008	£ / R On 17-March-08			Currency Future	13.8900	14.0359	13.8892	14.0359	1037.00
24/01/2008	£ / R On 13-June-08			Currency Future	14.1000	14.2563	14.1038	14.2563	1315.00
24/01/2008	£ / R On 15-September-08			Currency Future	14.3200	14.4822	14.3177	14.4822	262.00
24/01/2008	€ / R On 17-March-08			Currency Future	10.3900	10.5079	10.3942	10.5079	1752.00
24/01/2008	€ / R On 13-June-08			Currency Future	10.5800	10.7014	10.5815	10.7014	1141.00
24/01/2008	€ / R On 15-September-08			Currency Future	10.7700	10.8987	10.7700	10.8987	2905.00
24/01/2008	ALBI On 07-February-08			Index Future	261.9100	260.5660	261.9130	260.5660	594.00
24/01/2008	ALBI On 02-May-08			Index Future	260.7300	267.0750	260.7250	267.0750	0.00
24/01/2008	ALBI On 07-August-08			Index Future	260.7300	275.1020	260.7250	275.1020	0.00
24/01/2008	ALBI On 06-November-08			Index Future	260.7300	282.6240	260.7250	282.6240	0.00
24/01/2008	CRD1 On 07-February-08			Index Future	112.4800	112.2130	112.4820	112.2130	0.00
24/01/2008	CRD1 On 02-May-08			Index Future	115.3500	115.0780	115.3540	115.0780	0.00
24/01/2008	CRD1 On 07-August-08			Index Future	113.9100	120.3470	113.9070	120.3470	0.00
24/01/2008	CRD1 On 06-November-08			Index Future	122.0300	121.7320	122.0250	121.7320	8.00
24/01/2008	GOVI On 07-February-08			jGovi	263.3400	262.0705	263.3435	262.0705	7.00
24/01/2008	GOVI On 02-May-08			jGovi	270.5400	269.2310	270.5390	269.2310	2.00
24/01/2008	GOVI On 07-August-08			jGovi	277.9800	276.6365	277.9810	276.6365	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
24/01/2008	GOVI On 06-November-08			jGovi	285.6800	284.3020	285.6845	284.3020	60.00
24/01/2008	ILBI On 07-February-08			Index Future	297.9500	299.2270	297.9510	299.2270	0.00
24/01/2008	J153 On 31-August-10			jSwap	10.3700	10.4710	0.0753	0.0777	0.00
24/01/2008	J157 On 15-September-15			jSwap	9.5400	9.6350	0.0164	0.0217	0.00
24/01/2008	J186 On 21-December-26			jSwap	8.6600	8.7430	0.1052	0.1122	0.00
24/01/2008	J201 On 22-December-14			jSwap	9.5600	9.6570	0.1032	0.1078	0.00
24/01/2008	J203 On 15-September-17			jSwap	9.4200	9.5190	0.1257	0.1316	0.00
24/01/2008	J204 On 21-December-18			jSwap	9.3000	9.3880	0.1221	0.1274	0.00
24/01/2008	J207 On 15-January-20			jSwap	9.1800	9.2570	0.0836	0.0888	0.00
24/01/2008	JBAR On 21-December-05			jBar	11.3200	11.3580	11.3170	11.3580	0.00
24/01/2008	JFRA On 07-February-08			jFra	11.3700	11.3320	0.0276	0.0275	0.00
24/01/2008	JFRA On 05-February-09			jFra	10.2700	10.4280	0.0250	0.0253	0.00
24/01/2008	JFRA On 02-May-08			jFra	11.1000	11.1720	0.0287	0.0288	0.00
24/01/2008	JFRA On 07-May-09			jFra	9.9800	10.1030	0.0243	0.0246	0.00
24/01/2008	JFRA On 07-August-08			jFra	10.8800	10.9930	0.0264	0.0267	0.00
24/01/2008	JFRA On 06-August-09			jFra	9.6700	9.8400	0.0235	0.0240	0.00
24/01/2008	JFRA On 06-November-08			jFra	10.6200	10.7840	0.0258	0.0262	0.00
24/01/2008	JFRA On 05-November-09			jFra	9.4100	9.5650	0.0229	0.0233	0.00
24/01/2008	JN02 On 07-February-08			jNote	10.4500	10.5600	0.1853	0.1872	0.00
24/01/2008	JN02 On 02-May-08			jNote	10.2000	10.3280	0.1830	0.1849	0.00
24/01/2008	JN02 On 07-August-08			jNote	9.9400	10.0710	0.1773	0.1794	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
24/01/2008	JN05 On 07-February-08			jNote	9.6000	9.7170	0.3746	0.3782	0.00
24/01/2008	JN05 On 02-May-08			jNote	9.4700	9.5880	0.3711	0.3747	0.00
24/01/2008	JN05 On 07-August-08			jNote	9.3200	9.4470	0.3659	0.3697	0.00
24/01/2008	JN10 On 07-February-08			jNote	9.2200	9.3190	0.5910	0.5947	0.00
24/01/2008	JN10 On 02-May-08			jNote	9.1300	9.2260	0.5889	0.5923	0.00
24/01/2008	JN10 On 07-August-08			jNote	9.0300	9.1260	0.5850	0.5883	0.00
24/01/2008	JROD On 31-January-08			jRod	10.4900	10.4940	0.0066	0.0066	0.00
24/01/2008	JROD On 29-February-08			jRod	10.7800	10.7940	0.0071	0.0072	0.00
24/01/2008	JROD On 31-March-08			jRod	11.0700	11.1140	0.0078	0.0079	0.00
24/01/2008	JROD On 30-April-08			jRod	10.9300	10.9510	0.0146	0.0148	0.00
24/01/2008	JROD On 30-May-08			jRod	11.1600	11.1800	0.0156	0.0157	0.00
24/01/2008	JROD On 30-June-08			jRod	11.3100	11.3260	0.0162	0.0163	0.00
24/01/2008	JROD On 31-July-08			jRod	11.1100	11.1120	0.0229	0.0229	0.00
24/01/2008	OTH1 On 07-February-08			Index Future	255.3900	253.6200	255.3910	253.6200	0.00
24/01/2008	OTH1 On 02-May-08			Index Future	261.9100	260.0960	261.9110	260.0960	0.00
24/01/2008	OTH1 On 07-August-08			Index Future	253.9800	267.5030	253.9780	267.5030	0.00
24/01/2008	OTH1 On 06-November-08			Index Future	277.0600	275.1350	277.0570	275.1350	12.00
24/01/2008	R153 On 07-February-08			Bond Future	9.1600	9.2900	114.4560	114.1515	8063.00
24/01/2008	R153 On 02-May-08			Bond Future	8.9200	9.0480	110.7577	110.4770	3800.00
24/01/2008	R153 On 07-August-08			Bond Future	8.6300	8.7590	113.8796	113.6275	1290.00
24/01/2008	R157 On 07-February-08			Bond Future	8.3500	8.4470	134.0847	133.4326	9098.00
24/01/2008	R157 On 02-May-08			Bond Future	8.2200	8.3170	130.6542	130.0135	0.00
24/01/2008	R157 On 07-August-08			Bond Future	8.0800	8.1790	134.3203	133.6940	2500.00
24/01/2008	R186 On 07-February-08			Bond Future	8.0400	8.1370	125.2088	124.0844	0.00
24/01/2008	R186 On 02-May-08			Bond Future	7.9500	8.0540	128.4599	127.3302	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
24/01/2008	R186 On 07-August-08			Bond Future	7.8700	7.9680	126.8108	125.6767	220.00
24/01/2008	R196 On 07-February-08			Bond Future	10.0300	10.2120	104.5152	104.3429	0.00
24/01/2008	R196 On 02-May-08			Bond Future	9.5900	9.8110	102.1497	101.9813	0.00
24/01/2008	R196 On 07-August-08			Bond Future	9.1100	9.3600	104.9434	104.8122	0.00
24/01/2008	R201 On 07-February-08			Bond Future	8.3800	8.4750	103.1748	102.6564	0.00
24/01/2008	R201 On 02-May-08			Bond Future	8.2400	8.3390	105.8515	105.3422	0.00
24/01/2008	R201 On 07-August-08			Bond Future	8.1000	8.1950	104.4315	103.9336	0.00
24/01/2008	R203 On 07-February-08			Bond Future	8.2100	8.3100	103.6496	102.9963	0.00
24/01/2008	R203 On 02-May-08			Bond Future	8.1000	8.1990	102.1488	101.5000	0.00
24/01/2008	R203 On 07-August-08			Bond Future	7.9800	8.0810	105.0666	104.4241	0.00
24/01/2008	R204 On 07-February-08			Bond Future	8.1900	8.2930	99.7716	99.0711	3331.00
24/01/2008	R204 On 02-May-08			Bond Future	8.0900	8.1910	102.3612	101.6635	0.00
24/01/2008	R204 On 07-August-08			Bond Future	7.9900	8.0850	101.2251	100.5318	0.00
24/01/2008	R206 On 07-February-08			Bond Future	8.4300	8.5340	96.2817	95.8363	0.00
24/01/2008	R206 On 02-May-08			Bond Future	8.2900	8.3930	98.7706	98.3350	0.00
24/01/2008	R206 On 07-August-08			Bond Future	8.1400	8.2400	97.7991	97.3759	0.00
24/01/2008	R207 On 07-February-08			Bond Future	8.1900	8.2850	93.5143	92.8013	0.00
24/01/2008	R207 On 02-May-08			Bond Future	8.0900	8.1930	95.9379	95.2259	0.00
24/01/2008	R207 On 07-August-08			Bond Future	8.0000	8.0950	95.0296	94.3202	0.00
24/01/2008	R209 On 07-February-08			Bond Future	7.8100	7.9100	84.6339	83.6743	6590.00
24/01/2008	R209 On 02-May-08			Bond Future	7.7400	7.8410	83.6757	82.7050	0.00
24/01/2008	R209 On 07-August-08			Bond Future	7.6700	7.7690	86.0861	85.1039	0.00
24/01/2008	TRT1 On 07-February-08			Index Future	260.0900	258.8200	260.0880	258.8200	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
24/01/2008	TRT1 On 02-May-08			Index Future	266.7300	265.4280	266.7280	265.4280	0.00
24/01/2008	TRT1 On 07-August-08			Index Future	258.9900	273.3450	258.9930	273.3450	0.00
24/01/2008	TRT1 On 06-November-08			Index Future	282.1500	280.7750	282.1520	280.7750	400.00
25/01/2008	\$ / R On 17-March-08			Currency Future	7.1600	7.0766	7.1626	7.0766	74322.00
25/01/2008	\$ / R On 13-June-08			Currency Future	7.3100	7.2264	7.3101	7.2264	24484.00
25/01/2008	\$ / R On 15-September-08			Currency Future	7.4600	7.3795	7.4606	7.3795	7765.00
25/01/2008	£ / R On 17-March-08			Currency Future	14.1700	13.8892	14.1741	13.8892	1037.00
25/01/2008	£ / R On 13-June-08			Currency Future	14.3900	14.1038	14.3877	14.1038	1335.00
25/01/2008	£ / R On 15-September-08			Currency Future	14.6000	14.3177	14.6019	14.3177	262.00
25/01/2008	€ / R On 17-March-08			Currency Future	10.5300	10.3942	10.5312	10.3942	1752.00
25/01/2008	€ / R On 13-June-08			Currency Future	10.7200	10.5815	10.7192	10.5815	1141.00
25/01/2008	€ / R On 15-September-08			Currency Future	10.9100	10.7700	10.9079	10.7700	2905.00
25/01/2008	ALBI On 07-February-08			Index Future	260.3800	261.9130	260.3750	261.9130	594.00
25/01/2008	ALBI On 02-May-08			Index Future	267.1900	260.7250	267.1850	260.7250	0.00
25/01/2008	ALBI On 07-August-08			Index Future	275.1700	260.7250	275.1730	260.7250	0.00
25/01/2008	ALBI On 06-November-08			Index Future	282.6700	260.7250	282.6650	260.7250	0.00
25/01/2008	CRD1 On 07-February-08			Index Future	112.2200	112.4820	112.2180	112.4820	0.00
25/01/2008	CRD1 On 02-May-08			Index Future	115.0800	115.3540	115.0830	115.3540	0.00
25/01/2008	CRD1 On 07-August-08			Index Future	120.4300	113.9070	120.4340	113.9070	0.00
25/01/2008	CRD1 On 06-November-08			Index Future	121.7400	122.0250	121.7380	122.0250	8.00
25/01/2008	GOVI On 07-February-08			jGovi	261.9100	263.3435	261.9100	263.3435	7.00
25/01/2008	GOVI On 02-May-08			jGovi	269.0700	270.5390	269.0660	270.5390	2.00
25/01/2008	GOVI On 07-August-08			jGovi	276.4700	277.9810	276.4680	277.9810	0.00
25/01/2008	GOVI On 06-November-08			jGovi	284.1300	285.6845	284.1310	285.6845	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
25/01/2008	ILBI On 07-February-08			Index Future	299.2900	297.9510	299.2880	297.9510	0.00
25/01/2008	J153 On 31-August-10			jSwap	10.3800	10.3740	0.0756	0.0753	0.00
25/01/2008	J157 On 15-September-15			jSwap	9.5700	9.5400	0.0182	0.0164	0.00
25/01/2008	J186 On 21-December-26			jSwap	8.6800	8.6580	0.1072	0.1052	0.00
25/01/2008	J201 On 22-December-14			jSwap	9.5900	9.5580	0.1049	0.1032	0.00
25/01/2008	J203 On 15-September-17			jSwap	9.4300	9.4200	0.1265	0.1257	0.00
25/01/2008	J204 On 21-December-18			jSwap	9.3100	9.3010	0.1227	0.1221	0.00
25/01/2008	J207 On 15-January-20			jSwap	9.1900	9.1770	0.0842	0.0836	0.00
25/01/2008	JBAR On 21-December-05			jBar	11.3000	11.3170	11.3000	11.3170	0.00
25/01/2008	JFRA On 07-February-08			jFra	11.3700	11.3740	0.0276	0.0276	0.00
25/01/2008	JFRA On 05-February-09			jFra	10.3200	10.2730	0.0251	0.0250	0.00
25/01/2008	JFRA On 02-May-08			jFra	11.1700	11.1040	0.0288	0.0287	0.00
25/01/2008	JFRA On 07-May-09			jFra	10.0000	9.9830	0.0243	0.0243	0.00
25/01/2008	JFRA On 07-August-08			jFra	10.9200	10.8790	0.0265	0.0264	0.00
25/01/2008	JFRA On 06-August-09			jFra	9.7100	9.6660	0.0236	0.0235	0.00
25/01/2008	JFRA On 06-November-08			jFra	10.6300	10.6230	0.0258	0.0258	0.00
25/01/2008	JFRA On 05-November-09			jFra	9.4200	9.4070	0.0229	0.0229	0.00
25/01/2008	JN02 On 07-February-08			jNote	10.4700	10.4460	0.1857	0.1853	0.00
25/01/2008	JN02 On 02-May-08			jNote	10.2200	10.2000	0.1833	0.1830	0.00
25/01/2008	JN02 On 07-August-08			jNote	9.9500	9.9410	0.1774	0.1773	0.00
25/01/2008	JN05 On 07-February-08			jNote	9.6500	9.6000	0.3764	0.3746	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
25/01/2008	JN05 On 02-May-08			jNote	9.5200	9.4660	0.3729	0.3711	0.00
25/01/2008	JN05 On 07-August-08			jNote	9.3800	9.3220	0.3677	0.3659	0.00
25/01/2008	JN10 On 07-February-08			jNote	9.2300	9.2180	0.5911	0.5910	0.00
25/01/2008	JN10 On 02-May-08			jNote	9.1400	9.1260	0.5890	0.5889	0.00
25/01/2008	JN10 On 07-August-08			jNote	9.0400	9.0290	0.5849	0.5850	0.00
25/01/2008	JROD On 31-January-08			jRod	10.4900	10.4920	0.0071	0.0066	0.00
25/01/2008	JROD On 29-February-08			jRod	10.7700	10.7750	0.0077	0.0071	0.00
25/01/2008	JROD On 31-March-08			jRod	11.0700	11.0730	0.0083	0.0078	0.00
25/01/2008	JROD On 30-April-08			jRod	10.9100	10.9250	0.0151	0.0146	0.00
25/01/2008	JROD On 30-May-08			jRod	11.1100	11.1560	0.0160	0.0156	0.00
25/01/2008	JROD On 30-June-08			jRod	11.2300	11.3090	0.0164	0.0162	0.00
25/01/2008	JROD On 31-July-08			jRod	11.0200	11.1050	0.0229	0.0229	0.00
25/01/2008	OTH1 On 07-February-08			Index Future	253.2600	255.3910	253.2560	255.3910	0.00
25/01/2008	OTH1 On 02-May-08			Index Future	259.7200	261.9110	259.7210	261.9110	0.00
25/01/2008	OTH1 On 07-August-08			Index Future	267.4500	253.9780	267.4480	253.9780	0.00
25/01/2008	OTH1 On 06-November-08			Index Future	274.7400	277.0570	274.7410	277.0570	12.00
25/01/2008	R153 On 07-February-08			Bond Future	9.2200	9.1600	114.3153	114.4560	8063.00
25/01/2008	R153 On 02-May-08			Bond Future	8.9800	8.9180	110.6280	110.7577	3800.00
25/01/2008	R153 On 07-August-08			Bond Future	8.6900	8.6290	113.7632	113.8796	1290.00
25/01/2008	R157 On 07-February-08			Bond Future	8.4700	8.3470	133.3027	134.0847	9098.00
25/01/2008	R157 On 02-May-08			Bond Future	8.3400	8.2170	129.8858	130.6542	0.00
25/01/2008	R157 On 07-August-08			Bond Future	8.2000	8.0790	133.5692	134.3203	2500.00
25/01/2008	R186 On 07-February-08			Bond Future	8.1600	8.0370	123.8614	125.2088	0.00
25/01/2008	R186 On 02-May-08			Bond Future	8.0700	7.9540	127.1061	128.4599	0.00
25/01/2008	R186 On 07-August-08			Bond Future	7.9900	7.8680	125.4518	126.8108	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
25/01/2008	R196 On 07-February-08			Bond Future	10.0800	10.0340	104.4677	104.5152	0.00
25/01/2008	R196 On 02-May-08			Bond Future	9.6500	9.5920	102.1043	102.1497	0.00
25/01/2008	R196 On 07-August-08			Bond Future	9.1800	9.1120	104.9100	104.9434	0.00
25/01/2008	R201 On 07-February-08			Bond Future	8.5000	8.3750	102.5532	103.1748	0.00
25/01/2008	R201 On 02-May-08			Bond Future	8.3600	8.2390	105.2407	105.8515	0.00
25/01/2008	R201 On 07-August-08			Bond Future	8.2200	8.0950	103.8343	104.4315	0.00
25/01/2008	R203 On 07-February-08			Bond Future	8.3500	8.2100	102.7365	103.6496	0.00
25/01/2008	R203 On 02-May-08			Bond Future	8.2400	8.0990	101.2419	102.1488	0.00
25/01/2008	R203 On 07-August-08			Bond Future	8.1200	7.9810	104.1686	105.0666	0.00
25/01/2008	R204 On 07-February-08			Bond Future	8.3300	8.1930	98.7928	99.7716	3331.00
25/01/2008	R204 On 02-May-08			Bond Future	8.2300	8.0910	101.3863	102.3612	0.00
25/01/2008	R204 On 07-August-08			Bond Future	8.1300	7.9850	100.2563	101.2251	0.00
25/01/2008	R206 On 07-February-08			Bond Future	8.5400	8.4340	95.7919	96.2817	0.00
25/01/2008	R206 On 02-May-08			Bond Future	8.4000	8.2930	98.2916	98.7706	0.00
25/01/2008	R206 On 07-August-08			Bond Future	8.2500	8.1400	97.3337	97.7991	0.00
25/01/2008	R207 On 07-February-08			Bond Future	8.3300	8.1850	92.5181	93.5143	0.00
25/01/2008	R207 On 02-May-08			Bond Future	8.2300	8.0930	94.9432	95.9379	0.00
25/01/2008	R207 On 07-August-08			Bond Future	8.1400	7.9950	94.0384	95.0296	0.00
25/01/2008	R209 On 07-February-08			Bond Future	7.9300	7.8100	83.4846	84.6339	6590.00
25/01/2008	R209 On 02-May-08			Bond Future	7.8600	7.7410	82.5131	83.6757	0.00
25/01/2008	R209 On 07-August-08			Bond Future	7.7900	7.6690	84.9097	86.0861	0.00
25/01/2008	TRT1 On 07-February-08			Index Future	258.6600	260.0880	258.6570	260.0880	0.00
25/01/2008	TRT1 On 02-May-08			Index Future	265.2600	266.7280	265.2600	266.7280	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
25/01/2008	TRT1 On 07-August-08			Index Future	273.4300	258.9930	273.4340	258.9930	0.00
25/01/2008	TRT1 On 06-November-08			Index Future	280.6000	282.1520	280.6010	282.1520	400.00