



# Derivatives Weekly Statistics Report

From 2008/03/24 To 2008/03/28

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2008	\$ / R On 13-June-08			Currency Future	8.2700	8.3533	8.2709	8.3533	29965.00
25/03/2008	\$ / R On 15-September-08			Currency Future	8.4700	8.5467	8.4651	8.5467	16444.00
25/03/2008	\$ / R On 12-December-08			Currency Future	8.6600	8.7529	8.6594	8.7529	5418.00
25/03/2008	£ / R On 13-June-08			Currency Future	16.4100	16.4451	16.4098	16.4451	2395.00
25/03/2008	£ / R On 15-September-08			Currency Future	16.6700	16.6961	16.6656	16.6961	667.00
25/03/2008	£ / R On 12-December-08			Currency Future	16.9200	16.9773	16.9242	16.9773	50.00
25/03/2008	€ / R On 13-June-08			Currency Future	12.8300	12.8374	12.8340	12.8374	10480.00
25/03/2008	€ / R On 15-September-08			Currency Future	13.0700	13.0683	13.0685	13.0683	8474.00
25/03/2008	€ / R On 12-December-08			Currency Future	13.3100	13.3212	13.3074	13.3212	2530.00
25/03/2008	ALBI On 02-May-08			Index Future	256.6100	256.2440	256.6100	256.2440	594.00
25/03/2008	ALBI On 07-August-08			Index Future	264.5700	264.4180	264.5660	264.4180	0.00
25/03/2008	ALBI On 06-November-08			Index Future	272.0700	271.9160	272.0700	271.9160	0.00
25/03/2008	CRD1 On 02-May-08			Index Future	111.1100	110.9630	111.1100	110.9630	0.00
25/03/2008	CRD1 On 07-August-08			Index Future	114.4100	114.2620	114.4140	114.2620	0.00
25/03/2008	CRD1 On 06-November-08			Index Future	117.5800	117.4260	117.5830	117.4260	8.00
25/03/2008	GOVI On 02-May-08			jGovi	258.7900	258.4275	258.7890	258.4275	19.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2008	GOVI On 07-August-08			jGovi	266.2500	265.8805	266.2545	265.8805	142.00
25/03/2008	GOVI On 06-November-08			jGovi	273.6900	273.3005	273.6850	273.3005	60.00
25/03/2008	ILBI On 02-May-08			Index Future	313.1900	312.6920	313.1910	312.6920	0.00
25/03/2008	J153 On 31-August-10			jSwap	10.9700	10.9690	0.0746	0.0745	0.00
25/03/2008	J157 On 15-September-15			jSwap	10.0900	10.0990	0.0430	0.0435	0.00
25/03/2008	J186 On 21-December-26			jSwap	9.5500	9.5730	0.1797	0.1816	0.00
25/03/2008	J201 On 22-December-14			jSwap	10.2000	10.2030	0.1352	0.1352	0.00
25/03/2008	J203 On 15-September-17			jSwap	9.9800	9.9950	0.1488	0.1495	0.00
25/03/2008	J204 On 21-December-18			jSwap	9.9700	9.9880	0.1658	0.1666	0.00
25/03/2008	J207 On 15-January-20			jSwap	9.8900	9.9170	0.1321	0.1340	0.00
25/03/2008	JBAR On 21-December-05			jBar	11.3800	11.3750	11.3750	11.3750	0.00
25/03/2008	JFRA On 05-February-09			jFra	11.2900	11.2760	0.0274	0.0273	0.00
25/03/2008	JFRA On 02-May-08			jFra	11.3600	11.3690	0.0293	0.0293	0.00
25/03/2008	JFRA On 07-May-09			jFra	10.9200	10.8560	0.0265	0.0263	0.00
25/03/2008	JFRA On 07-August-08			jFra	11.3900	11.3840	0.0276	0.0276	0.00
25/03/2008	JFRA On 06-August-09			jFra	10.6300	10.6310	0.0258	0.0258	0.00
25/03/2008	JFRA On 06-November-08			jFra	11.3600	11.3210	0.0275	0.0275	0.00
25/03/2008	JFRA On 05-November-09			jFra	10.3300	10.2870	0.0251	0.0250	0.00
25/03/2008	JN02 On 02-May-08			jNote	10.9400	10.9310	0.1948	0.1946	0.00
25/03/2008	JN02 On 07-August-08			jNote	10.7400	10.7390	0.1900	0.1900	0.00
25/03/2008	JN05 On 02-May-08			jNote	10.1400	10.1390	0.3910	0.3910	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
25/03/2008	JN05 On 07-August-08			jNote	10.0300	10.0320	0.3869	0.3870	0.00
25/03/2008	JN10 On 02-May-08			jNote	9.8000	9.8170	0.6145	0.6153	0.00
25/03/2008	JN10 On 07-August-08			jNote	9.7200	9.7390	0.6114	0.6121	0.00
25/03/2008	JROD On 31-March-08			jRod	10.7000	10.7010	0.0070	0.0082	0.00
25/03/2008	JROD On 30-April-08			jRod	10.8200	10.8600	0.0072	0.0083	0.00
25/03/2008	JROD On 30-May-08			jRod	11.1000	11.1470	0.0078	0.0090	0.00
25/03/2008	JROD On 30-June-08			jRod	11.0600	11.0850	0.0153	0.0165	0.00
25/03/2008	JROD On 31-July-08			jRod	11.2200	11.2480	0.0159	0.0171	0.00
25/03/2008	OTH1 On 02-May-08			Index Future	245.7800	245.3760	245.7790	245.3760	0.00
25/03/2008	OTH1 On 07-August-08			Index Future	253.0900	252.6720	253.0880	252.6720	0.00
25/03/2008	OTH1 On 06-November-08			Index Future	260.1000	259.6670	260.0980	259.6670	12.00
25/03/2008	R153 On 02-May-08			Bond Future	9.5700	9.5930	109.3529	109.3104	10082.00
25/03/2008	R153 On 07-August-08			Bond Future	9.4600	9.4810	112.2798	112.2417	1290.00
25/03/2008	R153 On 06-November-08			Bond Future	9.3200	9.3430	108.5199	108.4861	0.00
25/03/2008	R157 On 02-May-08			Bond Future	9.1400	9.1640	124.8731	124.7522	10794.00
25/03/2008	R157 On 07-August-08			Bond Future	9.0700	9.0910	128.2806	128.1627	2527.00
25/03/2008	R157 On 06-November-08			Bond Future	9.0000	9.0160	124.7413	124.6262	0.00
25/03/2008	R186 On 02-May-08			Bond Future	9.0200	9.0380	117.1919	116.9952	1170.00
25/03/2008	R186 On 07-August-08			Bond Future	8.9600	8.9770	115.2469	115.0498	220.00
25/03/2008	R186 On 06-November-08			Bond Future	8.9000	8.9230	118.3163	118.1192	0.00
25/03/2008	R196 On 02-May-08			Bond Future	10.7600	10.7980	101.2548	101.2282	0.00
25/03/2008	R196 On 07-August-08			Bond Future	10.3300	10.3690	104.3028	104.2818	0.00
25/03/2008	R196 On 06-November-08			Bond Future	9.9800	10.0210	101.9609	101.9491	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
25/03/2008	R201 On 02-May-08			Bond Future	9.1700	9.1880	101.2397	101.1433	0.00
25/03/2008	R201 On 07-August-08			Bond Future	9.0600	9.0840	99.7309	99.6368	0.00
25/03/2008	R201 On 06-November-08			Bond Future	8.9700	8.9880	102.3937	102.3018	0.00
25/03/2008	R203 On 02-May-08			Bond Future	9.1300	9.1490	95.7175	95.5980	0.00
25/03/2008	R203 On 07-August-08			Bond Future	9.0500	9.0660	98.4858	98.3676	0.00
25/03/2008	R203 On 06-November-08			Bond Future	8.9800	8.9960	96.9124	96.7955	0.00
25/03/2008	R204 On 02-May-08			Bond Future	9.1100	9.1420	95.5320	95.3409	3779.00
25/03/2008	R204 On 07-August-08			Bond Future	9.0400	9.0690	94.2246	94.0349	0.00
25/03/2008	R204 On 06-November-08			Bond Future	8.9700	9.0030	96.7318	96.5437	0.00
25/03/2008	R206 On 02-May-08			Bond Future	9.1900	9.2060	94.9650	94.8819	0.00
25/03/2008	R206 On 07-August-08			Bond Future	9.0700	9.0940	93.9331	93.8523	0.00
25/03/2008	R206 On 06-November-08			Bond Future	8.9700	8.9860	96.4395	96.3611	610.00
25/03/2008	R207 On 02-May-08			Bond Future	9.1200	9.1360	88.9824	88.8534	0.00
25/03/2008	R207 On 07-August-08			Bond Future	9.0500	9.0690	87.8940	87.7657	0.00
25/03/2008	R207 On 06-November-08			Bond Future	8.9900	9.0080	90.2275	90.0998	0.00
25/03/2008	R209 On 02-May-08			Bond Future	8.8400	8.8630	73.9211	73.7619	6260.00
25/03/2008	R209 On 07-August-08			Bond Future	8.7900	8.8100	76.0606	75.8999	0.00
25/03/2008	R209 On 06-November-08			Bond Future	8.7500	8.7650	74.9163	74.7544	260.00
25/03/2008	TRT1 On 02-May-08			Index Future	255.5000	255.1440	255.4980	255.1440	0.00
25/03/2008	TRT1 On 07-August-08			Index Future	263.1000	262.7310	263.0960	262.7310	0.00
25/03/2008	TRT1 On 06-November-08			Index Future	270.3800	270.0040	270.3830	270.0040	400.00
26/03/2008	\$ / R On 13-June-08			Currency Future	8.2300	8.2709	8.2313	8.2709	30014.00
26/03/2008	\$ / R On 15-September-08			Currency Future	8.4200	8.4651	8.4191	8.4651	16444.00
26/03/2008	\$ / R On 12-December-08			Currency Future	8.6100	8.6594	8.6141	8.6594	5183.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2008	£ / R On 13-June-08			Currency Future	16.3400	16.4098	16.3400	16.4098	2395.00
26/03/2008	£ / R On 15-September-08			Currency Future	16.5800	16.6656	16.5843	16.6656	517.00
26/03/2008	£ / R On 12-December-08			Currency Future	16.8400	16.9242	16.8420	16.9242	50.00
26/03/2008	€ / R On 13-June-08			Currency Future	12.8900	12.8340	12.8948	12.8340	8810.00
26/03/2008	€ / R On 15-September-08			Currency Future	13.1200	13.0685	13.1197	13.0685	8499.00
26/03/2008	€ / R On 12-December-08			Currency Future	13.3600	13.3074	13.3596	13.3074	1800.00
26/03/2008	ALBI On 02-May-08			Index Future	256.2900	256.6100	256.2920	256.6100	594.00
26/03/2008	ALBI On 07-August-08			Index Future	264.1400	264.5660	264.1380	264.5660	0.00
26/03/2008	ALBI On 06-November-08			Index Future	271.6700	272.0700	271.6710	272.0700	0.00
26/03/2008	CRD1 On 02-May-08			Index Future	110.9800	111.1100	110.9750	111.1100	0.00
26/03/2008	CRD1 On 07-August-08			Index Future	114.2300	114.4140	114.2260	114.4140	0.00
26/03/2008	CRD1 On 06-November-08			Index Future	117.3500	117.5830	117.3520	117.5830	8.00
26/03/2008	GOVI On 02-May-08			jGovi	258.4500	258.7890	258.4545	258.7890	19.00
26/03/2008	GOVI On 07-August-08			jGovi	265.8500	266.2545	265.8455	266.2545	142.00
26/03/2008	GOVI On 06-November-08			jGovi	273.1300	273.6850	273.1250	273.6850	60.00
26/03/2008	ILBI On 02-May-08			Index Future	313.4000	313.1910	313.3960	313.1910	0.00
26/03/2008	J153 On 31-August-10			jSwap	11.0500	10.9660	0.0764	0.0746	0.00
26/03/2008	J157 On 15-September-15			jSwap	10.1100	10.0860	0.0442	0.0430	0.00
26/03/2008	J186 On 21-December-26			jSwap	9.5600	9.5450	0.1806	0.1797	0.00
26/03/2008	J201 On 22-December-14			jSwap	10.2200	10.1970	0.1362	0.1352	0.00
26/03/2008	J203 On 15-September-17			jSwap	10.0000	9.9780	0.1497	0.1488	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
26/03/2008	J204 On 21-December-18			jSwap	9.9800	9.9700	0.1664	0.1658	0.00
26/03/2008	J207 On 15-January-20			jSwap	9.9000	9.8860	0.1327	0.1321	0.00
26/03/2008	JBAR On 21-December-05			jBar	11.3800	11.3750	11.3750	11.3750	0.00
26/03/2008	JFRA On 05-February-09			jFra	11.4000	11.2900	0.0276	0.0274	0.00
26/03/2008	JFRA On 02-May-08			jFra	11.3900	11.3640	0.0294	0.0293	0.00
26/03/2008	JFRA On 07-May-09			jFra	11.0000	10.9190	0.0267	0.0265	0.00
26/03/2008	JFRA On 07-August-08			jFra	11.4500	11.3860	0.0277	0.0276	0.00
26/03/2008	JFRA On 06-August-09			jFra	10.7400	10.6340	0.0261	0.0258	0.00
26/03/2008	JFRA On 06-November-08			jFra	11.4000	11.3570	0.0276	0.0275	0.00
26/03/2008	JFRA On 05-November-09			jFra	10.4300	10.3280	0.0253	0.0251	0.00
26/03/2008	JN02 On 02-May-08			jNote	11.0200	10.9440	0.1961	0.1948	0.00
26/03/2008	JN02 On 07-August-08			jNote	10.8400	10.7390	0.1916	0.1900	0.00
26/03/2008	JN05 On 02-May-08			jNote	10.2100	10.1370	0.3930	0.3910	0.00
26/03/2008	JN05 On 07-August-08			jNote	10.0900	10.0280	0.3884	0.3869	0.00
26/03/2008	JN10 On 02-May-08			jNote	9.8100	9.8010	0.6143	0.6145	0.00
26/03/2008	JN10 On 07-August-08			jNote	9.7300	9.7230	0.6110	0.6114	0.00
26/03/2008	JROD On 31-March-08			jRod	10.7000	10.6960	0.0070	0.0070	0.00
26/03/2008	JROD On 30-April-08			jRod	10.8200	10.8240	0.0071	0.0072	0.00
26/03/2008	JROD On 30-May-08			jRod	11.0900	11.0960	0.0078	0.0078	0.00
26/03/2008	JROD On 30-June-08			jRod	11.0500	11.0590	0.0153	0.0153	0.00
26/03/2008	JROD On 31-July-08			jRod	11.2200	11.2240	0.0159	0.0159	0.00
26/03/2008	OTH1 On 02-May-08			Index Future	245.3900	245.7790	245.3890	245.7790	0.00
26/03/2008	OTH1 On 07-August-08			Index Future	252.5800	253.0880	252.5790	253.0880	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
26/03/2008	OTH1 On 06-November-08			Index Future	259.4900	260.0980	259.4900	260.0980	12.00
26/03/2008	R153 On 02-May-08			Bond Future	9.6100	9.5730	109.2679	109.3529	10082.00
26/03/2008	R153 On 07-August-08			Bond Future	9.5000	9.4610	112.2037	112.2798	1290.00
26/03/2008	R153 On 06-November-08			Bond Future	9.3600	9.3230	108.4523	108.5199	0.00
26/03/2008	R157 On 02-May-08			Bond Future	9.1500	9.1440	124.8126	124.8731	10794.00
26/03/2008	R157 On 07-August-08			Bond Future	9.0800	9.0710	128.2216	128.2806	2527.00
26/03/2008	R157 On 06-November-08			Bond Future	9.0100	8.9960	124.6837	124.7413	0.00
26/03/2008	R186 On 02-May-08			Bond Future	9.0300	9.0180	117.0935	117.1919	1170.00
26/03/2008	R186 On 07-August-08			Bond Future	8.9700	8.9570	115.1483	115.2469	220.00
26/03/2008	R186 On 06-November-08			Bond Future	8.9100	8.9030	118.2177	118.3163	0.00
26/03/2008	R196 On 02-May-08			Bond Future	10.7800	10.7630	101.2457	101.2548	0.00
26/03/2008	R196 On 07-August-08			Bond Future	10.3500	10.3290	104.2923	104.3028	0.00
26/03/2008	R196 On 06-November-08			Bond Future	10.0100	9.9810	101.9518	101.9609	0.00
26/03/2008	R201 On 02-May-08			Bond Future	9.1700	9.1680	101.2397	101.2397	0.00
26/03/2008	R201 On 07-August-08			Bond Future	9.0600	9.0640	99.7309	99.7309	0.00
26/03/2008	R201 On 06-November-08			Bond Future	8.9700	8.9680	102.3937	102.3937	0.00
26/03/2008	R203 On 02-May-08			Bond Future	9.1300	9.1290	95.7175	95.7175	0.00
26/03/2008	R203 On 07-August-08			Bond Future	9.0500	9.0460	98.4858	98.4858	0.00
26/03/2008	R203 On 06-November-08			Bond Future	8.9800	8.9760	96.9124	96.9124	0.00
26/03/2008	R204 On 02-May-08			Bond Future	9.1100	9.1120	95.5320	95.5320	3779.00
26/03/2008	R204 On 07-August-08			Bond Future	9.0400	9.0390	94.2246	94.2246	0.00
26/03/2008	R204 On 06-November-08			Bond Future	8.9700	8.9730	96.7318	96.7318	0.00
26/03/2008	R206 On 02-May-08			Bond Future	9.2000	9.1860	94.9234	94.9650	0.00

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26/03/2008	R206 On 07-August-08			Bond Future	9.0800	9.0740	93.8927	93.9331	0.00
26/03/2008	R206 On 06-November-08			Bond Future	8.9800	8.9660	96.4003	96.4395	610.00
26/03/2008	R207 On 02-May-08			Bond Future	9.1300	9.1160	88.9178	88.9824	0.00
26/03/2008	R207 On 07-August-08			Bond Future	9.0600	9.0490	87.8298	87.8940	0.00
26/03/2008	R207 On 06-November-08			Bond Future	9.0000	8.9880	90.1636	90.2275	0.00
26/03/2008	R209 On 02-May-08			Bond Future	8.8600	8.8430	73.7619	73.9211	6260.00
26/03/2008	R209 On 07-August-08			Bond Future	8.8100	8.7900	75.8999	76.0606	0.00
26/03/2008	R209 On 06-November-08			Bond Future	8.7700	8.7450	74.7544	74.9163	260.00
26/03/2008	TRT1 On 02-May-08			Index Future	255.1600	255.4980	255.1620	255.4980	0.00
26/03/2008	TRT1 On 07-August-08			Index Future	262.6400	263.0960	262.6380	263.0960	0.00
26/03/2008	TRT1 On 06-November-08			Index Future	269.8300	270.3830	269.8250	270.3830	400.00
27/03/2008	\$ / R On 13-June-08			Currency Future	8.1900	8.2313	8.1936	8.2313	31985.00
27/03/2008	\$ / R On 15-September-08			Currency Future	8.3800	8.4191	8.3833	8.4191	16473.00
27/03/2008	\$ / R On 12-December-08			Currency Future	8.5800	8.6141	8.5773	8.6141	5183.00
27/03/2008	£ / R On 13-June-08			Currency Future	16.3700	16.3400	16.3715	16.3400	2397.00
27/03/2008	£ / R On 15-September-08			Currency Future	16.6200	16.5843	16.6208	16.5843	517.00
27/03/2008	£ / R On 12-December-08			Currency Future	16.8800	16.8420	16.8792	16.8420	50.00
27/03/2008	€ / R On 13-June-08			Currency Future	12.8800	12.8948	12.8823	12.8948	8715.00
27/03/2008	€ / R On 15-September-08			Currency Future	13.1100	13.1197	13.1116	13.1197	8499.00
27/03/2008	€ / R On 12-December-08			Currency Future	13.3500	13.3596	13.3505	13.3596	1823.00
27/03/2008	ALBI On 02-May-08			Index Future	255.9000	256.2920	255.8950	256.2920	594.00
27/03/2008	ALBI On 07-August-08			Index Future	263.7600	264.1380	263.7630	264.1380	0.00
27/03/2008	ALBI On 06-November-08			Index Future	271.2900	271.6710	271.2860	271.6710	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2008	CRD1 On 02-May-08			Index Future	110.8500	110.9750	110.8450	110.9750	0.00
27/03/2008	CRD1 On 07-August-08			Index Future	114.0900	114.2260	114.0930	114.2260	0.00
27/03/2008	CRD1 On 06-November-08			Index Future	117.2200	117.3520	117.2160	117.3520	8.00
27/03/2008	GOVI On 02-May-08			jGovi	258.0700	258.4545	258.0655	258.4545	19.00
27/03/2008	GOVI On 07-August-08			jGovi	265.4500	265.8455	265.4465	265.8455	142.00
27/03/2008	GOVI On 06-November-08			jGovi	272.7100	273.1250	272.7145	273.1250	60.00
27/03/2008	ILBI On 02-May-08			Index Future	313.4100	313.3960	313.4100	313.3960	0.00
27/03/2008	J153 On 31-August-10			jSwap	11.0700	11.0520	0.0767	0.0764	0.00
27/03/2008	J157 On 15-September-15			jSwap	10.1400	10.1120	0.0457	0.0442	0.00
27/03/2008	J186 On 21-December-26			jSwap	9.6000	9.5560	0.1843	0.1806	0.00
27/03/2008	J201 On 22-December-14			jSwap	10.2700	10.2200	0.1387	0.1362	0.00
27/03/2008	J203 On 15-September-17			jSwap	10.0300	9.9950	0.1516	0.1497	0.00
27/03/2008	J204 On 21-December-18			jSwap	10.0200	9.9810	0.1686	0.1664	0.00
27/03/2008	J207 On 15-January-20			jSwap	9.9300	9.8960	0.1351	0.1327	0.00
27/03/2008	JBAR On 21-December-05			jBar	11.3800	11.3750	11.3750	11.3750	0.00
27/03/2008	JFRA On 05-February-09			jFra	11.4000	11.3970	0.0276	0.0276	0.00
27/03/2008	JFRA On 02-May-08			jFra	11.3900	11.3880	0.0294	0.0294	0.00
27/03/2008	JFRA On 07-May-09			jFra	11.0300	11.0010	0.0267	0.0267	0.00
27/03/2008	JFRA On 07-August-08			jFra	11.4500	11.4490	0.0277	0.0277	0.00
27/03/2008	JFRA On 06-August-09			jFra	10.7700	10.7350	0.0261	0.0261	0.00
27/03/2008	JFRA On 06-November-08			jFra	11.4300	11.4000	0.0277	0.0276	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2008	JFRA On 05-November-09			jFra	10.4400	10.4290	0.0254	0.0253	0.00
27/03/2008	JN02 On 02-May-08			jNote	11.0400	11.0230	0.1963	0.1961	0.00
27/03/2008	JN02 On 07-August-08			jNote	10.8600	10.8380	0.1918	0.1916	0.00
27/03/2008	JN05 On 02-May-08			jNote	10.2400	10.2100	0.3941	0.3930	0.00
27/03/2008	JN05 On 07-August-08			jNote	10.1300	10.0880	0.3898	0.3884	0.00
27/03/2008	JN10 On 02-May-08			jNote	9.8500	9.8130	0.6157	0.6143	0.00
27/03/2008	JN10 On 07-August-08			jNote	9.7700	9.7330	0.6125	0.6110	0.00
27/03/2008	JROD On 31-March-08			jRod	10.7000	10.6950	0.0070	0.0070	0.00
27/03/2008	JROD On 30-April-08			jRod	10.8100	10.8170	0.0071	0.0071	0.00
27/03/2008	JROD On 30-May-08			jRod	11.0700	11.0860	0.0078	0.0078	0.00
27/03/2008	JROD On 30-June-08			jRod	11.0500	11.0540	0.0152	0.0153	0.00
27/03/2008	JROD On 31-July-08			jRod	11.2200	11.2190	0.0159	0.0159	0.00
27/03/2008	OTH1 On 02-May-08			Index Future	244.9600	245.3890	244.9610	245.3890	0.00
27/03/2008	OTH1 On 07-August-08			Index Future	252.1400	252.5790	252.1380	252.5790	0.00
27/03/2008	OTH1 On 06-November-08			Index Future	259.0400	259.4900	259.0390	259.4900	12.00
27/03/2008	R153 On 02-May-08			Bond Future	9.6500	9.6130	109.1830	109.2679	10082.00
27/03/2008	R153 On 07-August-08			Bond Future	9.5400	9.5010	112.1276	112.2037	1290.00
27/03/2008	R153 On 06-November-08			Bond Future	9.4000	9.3630	108.3847	108.4523	0.00
27/03/2008	R157 On 02-May-08			Bond Future	9.1800	9.1540	124.6314	124.8126	10794.00
27/03/2008	R157 On 07-August-08			Bond Future	9.1100	9.0810	128.0450	128.2216	2527.00
27/03/2008	R157 On 06-November-08			Bond Future	9.0400	9.0060	124.5114	124.6837	0.00
27/03/2008	R186 On 02-May-08			Bond Future	9.0600	9.0280	116.7990	117.0935	1170.00
27/03/2008	R186 On 07-August-08			Bond Future	9.0000	8.9670	114.8533	115.1483	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
27/03/2008	R186 On 06-November-08			Bond Future	8.9400	8.9130	117.9225	118.2177	0.00
27/03/2008	R196 On 02-May-08			Bond Future	10.7900	10.7750	101.2366	101.2457	0.00
27/03/2008	R196 On 07-August-08			Bond Future	10.3700	10.3490	104.2824	104.2923	0.00
27/03/2008	R196 On 06-November-08			Bond Future	10.0400	10.0120	101.9429	101.9518	0.00
27/03/2008	R201 On 02-May-08			Bond Future	9.2000	9.1680	101.0951	101.2397	0.00
27/03/2008	R201 On 07-August-08			Bond Future	9.0900	9.0640	99.5898	99.7309	0.00
27/03/2008	R201 On 06-November-08			Bond Future	9.0000	8.9680	102.2559	102.3937	0.00
27/03/2008	R203 On 02-May-08			Bond Future	9.1500	9.1290	95.5980	95.7175	0.00
27/03/2008	R203 On 07-August-08			Bond Future	9.0700	9.0460	98.3676	98.4858	0.00
27/03/2008	R203 On 06-November-08			Bond Future	9.0000	8.9760	96.7955	96.9124	0.00
27/03/2008	R204 On 02-May-08			Bond Future	9.1400	9.1120	95.3409	95.5320	3779.00
27/03/2008	R204 On 07-August-08			Bond Future	9.0700	9.0390	94.0349	94.2246	0.00
27/03/2008	R204 On 06-November-08			Bond Future	9.0000	8.9730	96.5437	96.7318	0.00
27/03/2008	R206 On 02-May-08			Bond Future	9.2300	9.1960	94.7989	94.9234	0.00
27/03/2008	R206 On 07-August-08			Bond Future	9.1100	9.0840	93.7717	93.8927	0.00
27/03/2008	R206 On 06-November-08			Bond Future	9.0100	8.9760	96.2828	96.4003	610.00
27/03/2008	R207 On 02-May-08			Bond Future	9.1500	9.1260	88.7890	88.9178	0.00
27/03/2008	R207 On 07-August-08			Bond Future	9.0800	9.0590	87.7016	87.8298	0.00
27/03/2008	R207 On 06-November-08			Bond Future	9.0200	8.9980	90.0361	90.1636	0.00
27/03/2008	R209 On 02-May-08			Bond Future	8.8900	8.8630	73.5240	73.7619	6260.00
27/03/2008	R209 On 07-August-08			Bond Future	8.8400	8.8100	75.6599	75.8999	0.00
27/03/2008	R209 On 06-November-08			Bond Future	8.8000	8.7650	74.5127	74.7544	260.00
27/03/2008	TRT1 On 02-May-08			Index Future	254.7800	255.1620	254.7760	255.1620	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2008	TRT1 On 07-August-08			Index Future	262.2400	262.6380	262.2410	262.6380	0.00
27/03/2008	TRT1 On 06-November-08			Index Future	269.4200	269.8250	269.4180	269.8250	400.00
28/03/2008	\$ / R On 13-June-08			Currency Future	8.2500	8.1936	8.2499	8.1936	32095.00
28/03/2008	\$ / R On 15-September-08			Currency Future	8.4400	8.3833	8.4407	8.3833	16475.00
28/03/2008	\$ / R On 12-December-08			Currency Future	8.6400	8.5773	8.6363	8.5773	5183.00
28/03/2008	£ / R On 13-June-08			Currency Future	16.3500	16.3715	16.3518	16.3715	2397.00
28/03/2008	£ / R On 15-September-08			Currency Future	16.6000	16.6208	16.6049	16.6208	517.00
28/03/2008	£ / R On 12-December-08			Currency Future	16.8700	16.8792	16.8692	16.8792	50.00
28/03/2008	€ / R On 13-June-08			Currency Future	12.9700	12.8823	12.9658	12.8823	8715.00
28/03/2008	€ / R On 15-September-08			Currency Future	13.2000	13.1116	13.1992	13.1116	8499.00
28/03/2008	€ / R On 12-December-08			Currency Future	13.4500	13.3505	13.4455	13.3505	1823.00
28/03/2008	ALBI On 02-May-08			Index Future	255.8600	255.8950	255.8640	255.8950	594.00
28/03/2008	ALBI On 07-August-08			Index Future	263.8300	263.7630	263.8260	263.7630	0.00
28/03/2008	ALBI On 06-November-08			Index Future	271.3500	271.2860	271.3490	271.2860	0.00
28/03/2008	CRD1 On 02-May-08			Index Future	110.8500	110.8450	110.8460	110.8450	0.00
28/03/2008	CRD1 On 07-August-08			Index Future	114.0900	114.0930	114.0940	114.0930	0.00
28/03/2008	CRD1 On 06-November-08			Index Future	117.2200	117.2160	117.2170	117.2160	8.00
28/03/2008	GOVI On 02-May-08			jGovi	258.0600	258.0655	258.0555	258.0655	19.00
28/03/2008	GOVI On 07-August-08			jGovi	265.4400	265.4465	265.4365	265.4465	142.00
28/03/2008	GOVI On 06-November-08			jGovi	272.7100	272.7145	272.7055	272.7145	60.00
28/03/2008	ILBI On 02-May-08			Index Future	323.2500	313.4100	323.2500	313.4100	0.00
28/03/2008	J153 On 31-August-10			jSwap	11.0700	11.0690	0.0768	0.0767	0.00
28/03/2008	J157 On 15-September-15			jSwap	10.1400	10.1420	0.0458	0.0457	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2008	J186 On 21-December-26			jSwap	9.6100	9.6040	0.1845	0.1843	0.00
28/03/2008	J201 On 22-December-14			jSwap	10.2800	10.2730	0.1388	0.1387	0.00
28/03/2008	J203 On 15-September-17			jSwap	10.0300	10.0300	0.1517	0.1516	0.00
28/03/2008	J204 On 21-December-18			jSwap	10.0200	10.0180	0.1688	0.1686	0.00
28/03/2008	J207 On 15-January-20			jSwap	9.9400	9.9330	0.1352	0.1351	0.00
28/03/2008	JBAR On 21-December-05			jBar	11.3800	11.3750	11.3750	11.3750	0.00
28/03/2008	JFRA On 05-February-09			jFra	11.3900	11.3950	0.0276	0.0276	0.00
28/03/2008	JFRA On 02-May-08			jFra	11.3900	11.3900	0.0294	0.0294	0.00
28/03/2008	JFRA On 07-May-09			jFra	11.0500	11.0250	0.0268	0.0267	0.00
28/03/2008	JFRA On 07-August-08			jFra	11.4500	11.4500	0.0277	0.0277	0.00
28/03/2008	JFRA On 06-August-09			jFra	10.7600	10.7650	0.0261	0.0261	0.00
28/03/2008	JFRA On 06-November-08			jFra	11.4300	11.4260	0.0277	0.0277	0.00
28/03/2008	JFRA On 05-November-09			jFra	10.4400	10.4410	0.0254	0.0254	0.00
28/03/2008	JN02 On 02-May-08			jNote	11.0400	11.0370	0.1963	0.1963	0.00
28/03/2008	JN02 On 07-August-08			jNote	10.8600	10.8560	0.1919	0.1918	0.00
28/03/2008	JN05 On 02-May-08			jNote	10.2500	10.2440	0.3941	0.3941	0.00
28/03/2008	JN05 On 07-August-08			jNote	10.1300	10.1320	0.3899	0.3898	0.00
28/03/2008	JN10 On 02-May-08			jNote	9.8500	9.8500	0.6157	0.6157	0.00
28/03/2008	JN10 On 07-August-08			jNote	9.7700	9.7720	0.6125	0.6125	0.00
28/03/2008	JROD On 31-March-08			jRod	10.7000	10.6950	0.0000	0.0070	0.00
28/03/2008	JROD On 30-April-08			jRod	10.8000	10.8080	0.0077	0.0071	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2008	JROD On 30-May-08			jRod	11.0500	11.0720	0.0083	0.0078	0.00
28/03/2008	JROD On 30-June-08			jRod	11.0400	11.0490	0.0157	0.0152	0.00
28/03/2008	JROD On 31-July-08			jRod	11.2100	11.2230	0.0164	0.0159	0.00
28/03/2008	OTH1 On 02-May-08			Index Future	244.8200	244.9610	244.8180	244.9610	0.00
28/03/2008	OTH1 On 07-August-08			Index Future	251.9900	252.1380	251.9920	252.1380	0.00
28/03/2008	OTH1 On 06-November-08			Index Future	258.8900	259.0390	258.8900	259.0390	12.00
28/03/2008	R153 On 02-May-08			Bond Future	9.6800	9.6530	109.1342	109.1830	10082.00
28/03/2008	R153 On 07-August-08			Bond Future	9.5500	9.5410	112.1143	112.1276	1290.00
28/03/2008	R153 On 06-November-08			Bond Future	9.4800	9.4030	108.2581	108.3847	0.00
28/03/2008	R157 On 02-May-08			Bond Future	9.2000	9.1840	124.5470	124.6314	10794.00
28/03/2008	R157 On 07-August-08			Bond Future	9.1300	9.1110	127.9450	128.0450	2527.00
28/03/2008	R157 On 06-November-08			Bond Future	9.0800	9.0360	124.2592	124.5114	0.00
28/03/2008	R186 On 02-May-08			Bond Future	9.0700	9.0580	116.6913	116.7990	1170.00
28/03/2008	R186 On 07-August-08			Bond Future	9.0100	8.9970	114.7259	114.8533	220.00
28/03/2008	R186 On 06-November-08			Bond Future	8.9600	8.9430	117.7166	117.9225	0.00
28/03/2008	R196 On 02-May-08			Bond Future	10.7800	10.7870	101.2457	101.2366	0.00
28/03/2008	R196 On 07-August-08			Bond Future	10.3600	10.3680	104.2892	104.2824	0.00
28/03/2008	R196 On 06-November-08			Bond Future	10.0300	10.0420	101.9467	101.9429	0.00
28/03/2008	R201 On 02-May-08			Bond Future	9.2200	9.1980	101.0085	101.0951	0.00
28/03/2008	R201 On 07-August-08			Bond Future	9.1200	9.0940	99.4770	99.5898	0.00
28/03/2008	R201 On 06-November-08			Bond Future	9.0400	8.9980	102.0725	102.2559	0.00
28/03/2008	R203 On 02-May-08			Bond Future	9.1600	9.1490	95.5145	95.5980	0.00
28/03/2008	R203 On 07-August-08			Bond Future	9.0800	9.0660	98.2673	98.3676	0.00
28/03/2008	R203 On 06-November-08			Bond Future	9.0200	8.9960	96.6439	96.7955	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2008	R204 On 02-May-08			Bond Future	9.1600	9.1420	95.2583	95.3409	3779.00
28/03/2008	R204 On 07-August-08			Bond Future	9.0800	9.0690	93.9403	94.0349	0.00
28/03/2008	R204 On 06-November-08			Bond Future	9.0300	9.0030	96.3936	96.5437	0.00
28/03/2008	R206 On 02-May-08			Bond Future	9.2500	9.2260	94.7201	94.7989	0.00
28/03/2008	R206 On 07-August-08			Bond Future	9.1400	9.1140	93.6670	93.7717	0.00
28/03/2008	R206 On 06-November-08			Bond Future	9.0500	9.0060	96.1147	96.2828	610.00
28/03/2008	R207 On 02-May-08			Bond Future	9.1600	9.1460	88.7118	88.7890	0.00
28/03/2008	R207 On 07-August-08			Bond Future	9.0900	9.0790	87.6184	87.7016	0.00
28/03/2008	R207 On 06-November-08			Bond Future	9.0400	9.0180	89.9024	90.0361	0.00
28/03/2008	R209 On 02-May-08			Bond Future	8.9000	8.8930	73.4529	73.5240	6260.00
28/03/2008	R209 On 07-August-08			Bond Future	8.8500	8.8400	75.5643	75.6599	0.00
28/03/2008	R209 On 06-November-08			Bond Future	8.8100	8.7950	74.3764	74.5127	260.00
28/03/2008	TRT1 On 02-May-08			Index Future	254.7600	254.7760	254.7610	254.7760	0.00
28/03/2008	TRT1 On 07-August-08			Index Future	262.2300	262.2410	262.2260	262.2410	0.00
28/03/2008	TRT1 On 06-November-08			Index Future	269.4000	269.4180	269.4030	269.4180	400.00