



Derivatives Weekly Statistics Report

From 2008/04/21 To 2008/04/25

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2008	\$ / R On 13-June-08			Currency Future	7.7100	7.8000	7.7131	7.8000	65058.00
25/04/2008	\$ / R On 15-September-08			Currency Future	7.9000	7.9803	7.8953	7.9803	23562.00
25/04/2008	\$ / R On 12-December-08			Currency Future	8.0800	8.1638	8.0763	8.1638	8424.00
25/04/2008	£ / R On 13-June-08			Currency Future	15.2900	15.3232	15.2854	15.3232	6299.00
25/04/2008	£ / R On 15-September-08			Currency Future	15.5400	15.5729	15.5447	15.5729	611.00
25/04/2008	£ / R On 12-December-08			Currency Future	15.8000	15.8322	15.8033	15.8322	435.00
25/04/2008	€ / R On 13-June-08			Currency Future	12.0500	12.2210	12.0494	12.2210	17361.00
25/04/2008	€ / R On 15-September-08			Currency Future	12.2800	12.4472	12.2800	12.4472	8477.00
25/04/2008	€ / R On 12-December-08			Currency Future	12.5100	12.6795	12.5098	12.6795	5009.00
25/04/2008	ALBI On 02-May-08			Index Future	252.6400	252.4740	252.6390	252.4740	594.00
25/04/2008	ALBI On 07-August-08			Index Future	260.1300	260.4340	260.1330	260.4340	0.00
25/04/2008	ALBI On 06-November-08			Index Future	268.0900	268.3440	268.0940	268.3440	0.00
25/04/2008	CRD1 On 02-May-08			Index Future	109.5800	109.6040	109.5810	109.6040	0.00
25/04/2008	CRD1 On 07-August-08			Index Future	113.0000	112.8630	113.0030	112.8630	0.00
25/04/2008	CRD1 On 06-November-08			Index Future	116.3500	115.9750	116.3520	115.9750	8.00
25/04/2008	GOVI On 02-May-08			jGovi	254.8900	254.7355	254.8920	254.7355	19.00

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25/04/2008	GOVI On 07-August-08			jGovi	262.6400	262.1760	262.6350	262.1760	142.00
25/04/2008	GOVI On 06-November-08			jGovi	270.3400	269.4185	270.3405	269.4185	60.00
25/04/2008	ILBI On 02-May-08			Index Future	312.5600	312.6880	312.5550	312.6880	0.00
25/04/2008	J153 On 31-August-10			jSwap	11.8500	11.8100	0.0934	0.0925	0.00
25/04/2008	J157 On 15-September-15			jSwap	10.5800	10.5910	0.0673	0.0680	0.00
25/04/2008	J186 On 21-December-26			jSwap	9.9000	9.9080	0.2078	0.2083	0.00
25/04/2008	J201 On 22-December-14			jSwap	10.7100	10.7290	0.1591	0.1600	0.00
25/04/2008	J203 On 15-September-17			jSwap	10.3500	10.3560	0.1688	0.1692	0.00
25/04/2008	J204 On 21-December-18			jSwap	10.2900	10.2980	0.1848	0.1854	0.00
25/04/2008	J207 On 15-January-20			jSwap	10.2000	10.2090	0.1520	0.1528	0.00
25/04/2008	JBAR On 21-December-05			jBar	11.8100	11.7750	11.8130	11.7750	0.00
25/04/2008	JFRA On 05-February-09			jFra	12.2000	12.1000	0.0295	0.0293	0.00
25/04/2008	JFRA On 02-May-08			jFra	11.9200	11.8690	0.0307	0.0306	0.00
25/04/2008	JFRA On 07-May-09			jFra	11.9900	11.9380	0.0290	0.0289	0.00
25/04/2008	JFRA On 07-August-08			jFra	12.2900	12.1900	0.0297	0.0295	0.00
25/04/2008	JFRA On 06-August-09			jFra	11.7000	11.6270	0.0283	0.0282	0.00
25/04/2008	JFRA On 06-November-08			jFra	12.3100	12.1970	0.0298	0.0295	0.00
25/04/2008	JFRA On 05-November-09			jFra	11.3900	11.3610	0.0276	0.0275	0.00
25/04/2008	JN02 On 05-February-09			jNote	11.2600	11.2780	0.1980	0.1984	0.00
25/04/2008	JN02 On 02-May-08			jNote	11.8700	11.8070	0.2093	0.2083	0.00
25/04/2008	JN02 On 07-August-08			jNote	11.7400	11.6940	0.2055	0.2049	0.00

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25/04/2008	JN02 On 06-November-08			jNote	11.5100	11.4990	0.2020	0.2018	0.00
25/04/2008	JN05 On 02-May-08			jNote	10.8300	10.8480	0.4098	0.4105	0.00
25/04/2008	JN05 On 07-August-08			jNote	10.7000	10.7220	0.4050	0.4058	0.00
25/04/2008	JN05 On 07-November-08			jNote	11.2400	11.2740	0.4015	0.4024	0.00
25/04/2008	JN10 On 02-May-08			jNote	10.1500	10.1550	0.6224	0.6228	0.00
25/04/2008	JN10 On 07-August-08			jNote	10.0500	10.0640	0.6187	0.6192	0.00
25/04/2008	JN10 On 07-November-08			jNote	10.3400	10.3580	0.6152	0.6159	0.00
25/04/2008	JROD On 30-April-08			jRod	10.8100	10.8110	0.0081	0.0072	0.00
25/04/2008	JROD On 30-May-08			jRod	11.0900	11.0840	0.0088	0.0079	0.00
25/04/2008	JROD On 30-June-08			jRod	11.5000	11.4820	0.0097	0.0088	0.00
25/04/2008	JROD On 31-July-08			jRod	11.3400	11.3240	0.0175	0.0166	0.00
25/04/2008	JROD On 29-August-08			jRod	11.5900	11.5780	0.0186	0.0177	0.00
25/04/2008	JROD On 30-September-08			jRod	11.8800	11.8720	0.0199	0.0190	0.00
25/04/2008	JROD On 31-October-08			jRod	11.6700	11.6710	0.0278	0.0270	0.00
25/04/2008	JROD On 28-November-08			jRod	11.8600	11.8650	0.0288	0.0280	0.00
25/04/2008	JROD On 31-December-08			jRod	12.0900	12.0890	0.0303	0.0295	0.00
25/04/2008	M153 On 05-May-08			Bond Future	10.2400	10.2200	107.9758	108.0175	0.00
25/04/2008	M157 On 05-May-08			Bond Future	9.4200	9.4220	123.2552	123.2374	0.00
25/04/2008	M186 On 05-May-08			Bond Future	9.2600	9.2540	114.8844	114.9321	0.00
25/04/2008	M204 On 05-May-08			Bond Future	9.3600	9.3610	94.0039	93.9852	0.00
25/04/2008	M209 On 05-May-08			Bond Future	9.0900	9.0770	72.0189	72.1106	0.00
25/04/2008	MLBI On 05-May-08			Index Future	252.6400	252.4740	252.6390	252.4740	0.00

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25/04/2008	MOVI On 05-May-08			jGovi	254.8900	254.7360	254.8920	254.7360	0.00
25/04/2008	OTH1 On 02-May-08			Index Future	241.5100	241.3250	241.5110	241.3250	0.00
25/04/2008	OTH1 On 07-August-08			Index Future	249.0500	248.5020	249.0520	248.5020	0.00
25/04/2008	OTH1 On 06-November-08			Index Future	256.4300	255.3530	256.4330	255.3530	12.00
25/04/2008	R153 On 02-May-08			Bond Future	10.2400	10.2200	107.9466	107.9885	6532.00
25/04/2008	R153 On 07-August-08			Bond Future	10.0400	10.0400	111.1849	111.1849	1290.00
25/04/2008	R153 On 06-November-08			Bond Future	9.8800	9.9260	107.5900	107.5064	0.00
25/04/2008	R157 On 02-May-08			Bond Future	9.4200	9.4220	123.2244	123.2066	10448.00
25/04/2008	R157 On 07-August-08			Bond Future	9.3000	9.3280	126.9280	126.7770	6457.00
25/04/2008	R157 On 06-November-08			Bond Future	9.2100	9.2570	123.5294	123.2515	0.00
25/04/2008	R186 On 02-May-08			Bond Future	9.2600	9.2540	114.8560	114.9037	1050.00
25/04/2008	R186 On 07-August-08			Bond Future	9.1800	9.1800	113.1080	113.0792	2410.00
25/04/2008	R186 On 06-November-08			Bond Future	9.1100	9.1200	116.3101	116.2045	0.00
25/04/2008	R196 On 02-May-08			Bond Future	11.3000	11.2700	100.8517	100.8713	0.00
25/04/2008	R196 On 07-August-08			Bond Future	10.8800	10.8600	104.0168	104.0257	0.00
25/04/2008	R196 On 06-November-08			Bond Future	10.6200	10.5950	101.7735	101.7797	0.00
25/04/2008	R201 On 02-May-08			Bond Future	9.4600	9.4570	99.8537	99.8585	0.00
25/04/2008	R201 On 07-August-08			Bond Future	9.3400	9.3440	98.4600	98.4230	0.00
25/04/2008	R201 On 06-November-08			Bond Future	9.2300	9.2480	101.1934	101.1165	0.00
25/04/2008	R203 On 02-May-08			Bond Future	9.3700	9.3690	94.3022	94.2963	0.00
25/04/2008	R203 On 07-August-08			Bond Future	9.2600	9.2690	97.2482	97.1784	0.00
25/04/2008	R203 On 06-November-08			Bond Future	9.1700	9.1890	95.8042	95.6776	0.00
25/04/2008	R204 On 02-May-08			Bond Future	9.3600	9.3610	93.9804	93.9617	3779.00

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25/04/2008	R204 On 07-August-08			Bond Future	9.2600	9.2720	92.8456	92.7649	0.00
25/04/2008	R204 On 06-November-08			Bond Future	9.1700	9.1970	95.4810	95.3392	0.00
25/04/2008	R206 On 02-May-08			Bond Future	9.4900	9.4830	93.7199	93.7403	0.00
25/04/2008	R206 On 07-August-08			Bond Future	9.3400	9.3500	92.8667	92.8269	0.00
25/04/2008	R206 On 06-November-08			Bond Future	9.2100	9.2310	95.5002	95.4073	610.00
25/04/2008	R207 On 02-May-08			Bond Future	9.3600	9.3630	87.4324	87.4072	0.00
25/04/2008	R207 On 07-August-08			Bond Future	9.2700	9.2810	86.5084	86.4204	0.00
25/04/2008	R207 On 06-November-08			Bond Future	9.1900	9.2110	88.9615	88.8175	0.00
25/04/2008	R209 On 02-May-08			Bond Future	9.0900	9.0770	72.0014	72.0931	6225.00
25/04/2008	R209 On 07-August-08			Bond Future	9.0200	9.0140	74.2472	74.2935	2450.00
25/04/2008	R209 On 06-November-08			Bond Future	8.9600	8.9630	73.1831	73.1831	260.00
25/04/2008	TRT1 On 02-May-08			Index Future	251.6200	251.4410	251.6190	251.4410	0.00
25/04/2008	TRT1 On 07-August-08			Index Future	259.4800	258.9180	259.4750	258.9180	0.00
25/04/2008	TRT1 On 06-November-08			Index Future	267.1700	266.0570	267.1660	266.0570	400.00