



Derivatives Weekly Statistics Report

From 2008/05/12 To 2008/05/16

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2008	\$ / R On 13-June-08			Currency Future	7.5300	7.6629	7.5344	7.6629	66342.00
16/05/2008	\$ / R On 15-September-08			Currency Future	7.7200	7.8468	7.7157	7.8468	64683.00
16/05/2008	\$ / R On 12-December-08			Currency Future	7.9000	8.0346	7.9012	8.0346	8785.00
16/05/2008	£ / R On 13-June-08			Currency Future	14.6900	14.8845	14.6902	14.8845	6506.00
16/05/2008	£ / R On 15-September-08			Currency Future	14.9300	15.1282	14.9275	15.1282	727.00
16/05/2008	£ / R On 12-December-08			Currency Future	15.1800	15.3837	15.1762	15.3837	479.00
16/05/2008	€ / R On 13-June-08			Currency Future	7.1400	7.1614	7.1355	7.1614	0.00
16/05/2008	€ / R On 13-June-08			Currency Future	11.7000	11.8450	11.7021	11.8450	17952.00
16/05/2008	€ / R On 15-September-08			Currency Future	7.2100	7.2428	7.2123	7.2428	0.00
16/05/2008	€ / R On 15-September-08			Currency Future	11.9200	12.0711	11.9233	12.0711	9313.00
16/05/2008	€ / R On 12-December-08			Currency Future	7.2900	7.3255	7.2945	7.3255	0.00
16/05/2008	€ / R On 12-December-08			Currency Future	12.1500	12.3036	12.1519	12.3036	4955.00
16/05/2008	ALBI On 05-February-09			Index Future	275.0800	275.0790	275.0780	275.0790	0.00
16/05/2008	ALBI On 07-August-08			Index Future	259.1600	258.5120	259.1620	258.5120	0.00
16/05/2008	ALBI On 06-November-08			Index Future	266.7600	266.0950	266.7630	266.0950	594.00
16/05/2008	CRD1 On 05-February-09			Index Future	119.3900	119.1870	119.3900	119.1870	0.00
16/05/2008	CRD1 On 07-August-08			Index Future	112.6700	112.4770	112.6690	112.4770	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
16/05/2008	CRD1 On 06-November-08			Index Future	115.9700	115.7760	115.9740	115.7760	8.00
16/05/2008	GOVI On 05-February-09			jGovi	277.0900	276.4350	277.0895	276.4350	0.00
16/05/2008	GOVI On 07-August-08			jGovi	261.4900	260.8730	261.4905	260.8730	149.00
16/05/2008	GOVI On 06-November-08			jGovi	269.1600	268.5240	269.1605	268.5240	60.00
16/05/2008	ILBI On 05-February-09			Index Future	341.9100	339.8790	341.9110	339.8790	0.00
16/05/2008	ILBI On 07-August-08			Index Future	321.4200	321.8960	321.4230	321.8960	1.00
16/05/2008	ILBI On 06-November-08			Index Future	331.6500	333.8510	331.6500	333.8510	0.00
16/05/2008	J153 On 31-August-10			jSwap	11.8900	11.8920	0.0948	0.0948	0.00
16/05/2008	J157 On 15-September-15			jSwap	10.5700	10.5640	0.0672	0.0671	0.00
16/05/2008	J186 On 21-December-26			jSwap	9.8200	9.8230	0.2034	0.2032	0.00
16/05/2008	J201 On 22-December-14			jSwap	10.7200	10.7170	0.1605	0.1603	0.00
16/05/2008	J203 On 15-September-17			jSwap	10.3200	10.3160	0.1681	0.1680	0.00
16/05/2008	J204 On 21-December-18			jSwap	10.2300	10.2240	0.1819	0.1818	0.00
16/05/2008	J207 On 15-January-20			jSwap	10.1200	10.1160	0.1477	0.1476	0.00
16/05/2008	JBAR On 21-December-05			jBar	12.0200	11.9750	12.0170	11.9750	0.00
16/05/2008	JFRA On 05-February-09			jFra	12.3100	12.3140	0.0298	0.0298	0.00
16/05/2008	JFRA On 07-May-09			jFra	12.0500	12.0330	0.0292	0.0291	0.00
16/05/2008	JFRA On 07-August-08			jFra	12.3400	12.3440	0.0298	0.0299	0.00
16/05/2008	JFRA On 06-August-09			jFra	11.6800	11.6790	0.0283	0.0283	0.00
16/05/2008	JFRA On 06-November-08			jFra	12.4000	12.4000	0.0300	0.0300	0.00
16/05/2008	JFRA On 05-November-09			jFra	11.3800	11.3780	0.0276	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
16/05/2008	JFRA On 06-November-08			jFra	12.4000	0.0000	0.0300	0.0000	0.00
16/05/2008	JFRA On 05-February-09			jFra	12.3100	0.0000	0.0298	0.0000	0.00
16/05/2008	JFRA On 07-May-09			jFra	12.0500	0.0000	0.0292	0.0000	0.00
16/05/2008	JN02 On 05-February-09			jNote	11.3000	11.3010	0.1987	0.1986	0.00
16/05/2008	JN02 On 07-August-08			jNote	11.7800	11.7830	0.2062	0.2062	0.00
16/05/2008	JN02 On 06-November-08			jNote	11.5600	11.5590	0.2027	0.2027	0.00
16/05/2008	JN05 On 05-February-09			jNote	10.3900	10.3860	0.3975	0.3974	0.00
16/05/2008	JN05 On 07-August-08			jNote	10.7300	10.7290	0.4057	0.4056	0.00
16/05/2008	JN05 On 07-November-08			jNote	9.8300	9.8360	0.3646	0.3648	0.00
16/05/2008	JN10 On 05-February-09			jNote	9.7600	9.7540	0.6092	0.6092	0.00
16/05/2008	JN10 On 07-August-08			jNote	9.9900	9.9870	0.6153	0.6153	0.00
16/05/2008	JN10 On 07-November-08			jNote	9.5200	9.5200	0.5938	0.5938	0.00
16/05/2008	JROD On 30-May-08			jRod	11.0100	11.0190	0.0084	0.0078	0.00
16/05/2008	JROD On 30-June-08			jRod	11.3700	11.3850	0.0091	0.0086	0.00
16/05/2008	JROD On 31-July-08			jRod	11.7500	11.7770	0.0100	0.0096	0.00
16/05/2008	JROD On 29-August-08			jRod	11.5700	11.5830	0.0183	0.0178	0.00
16/05/2008	JROD On 30-September-08			jRod	11.9200	11.9330	0.0199	0.0194	0.00
16/05/2008	JROD On 31-October-08			jRod	12.2300	12.2340	0.0212	0.0208	0.00
16/05/2008	JROD On 28-November-08			jRod	11.9800	11.9840	0.0296	0.0290	0.00
16/05/2008	JROD On 31-December-08			jRod	12.2500	12.2500	0.0314	0.0309	0.00
16/05/2008	OTH1 On 05-February-09			Index Future	262.4300	261.5600	262.4330	261.5600	0.00
16/05/2008	OTH1 On 07-August-08			Index Future	247.6600	246.8360	247.6590	246.8360	0.00
16/05/2008	OTH1 On 06-November-08			Index Future	254.9200	254.0760	254.9230	254.0760	12.00
16/05/2008	R153 On 05-February-09			Bond Future	9.9600	9.9850	110.1147	110.0713	0.00
16/05/2008	R153 On 07-August-08			Bond Future	10.3500	10.3800	110.6047	110.5488	8254.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2008	R153 On 06-November-08			Bond Future	10.1300	10.1600	107.1665	107.1166	0.00
16/05/2008	R157 On 05-February-09			Bond Future	9.1600	9.2070	126.6379	126.3622	2500.00
16/05/2008	R157 On 07-August-08			Bond Future	9.3700	9.4230	126.5163	126.2274	6481.00
16/05/2008	R157 On 06-November-08			Bond Future	9.2500	9.3000	123.2911	123.0084	0.00
16/05/2008	R186 On 05-February-09			Bond Future	9.0500	9.1140	114.1340	113.5593	0.00
16/05/2008	R186 On 07-August-08			Bond Future	9.2100	9.2720	112.7734	112.2033	2410.00
16/05/2008	R186 On 06-November-08			Bond Future	9.1200	9.1820	116.1853	115.6120	0.00
16/05/2008	R196 On 05-February-09			Bond Future	10.6900	10.6710	104.4492	104.4503	0.00
16/05/2008	R196 On 07-August-08			Bond Future	11.4700	11.4150	103.7102	103.7376	0.00
16/05/2008	R196 On 06-November-08			Bond Future	11.1400	11.1000	101.6194	101.6311	0.00
16/05/2008	R201 On 05-February-09			Bond Future	9.1800	9.2300	99.2904	99.0705	0.00
16/05/2008	R201 On 07-August-08			Bond Future	9.4300	9.4810	98.0210	97.7909	0.00
16/05/2008	R201 On 06-November-08			Bond Future	9.2900	9.3390	100.9312	100.7058	0.00
16/05/2008	R203 On 05-February-09			Bond Future	9.1400	9.1900	98.1401	97.8574	0.00
16/05/2008	R203 On 07-August-08			Bond Future	9.3500	9.3990	96.7151	96.4271	0.00
16/05/2008	R203 On 06-November-08			Bond Future	9.2300	9.2800	95.4423	95.1564	0.00
16/05/2008	R204 On 05-February-09			Bond Future	9.1300	9.1830	93.8402	93.5357	0.00
16/05/2008	R204 On 07-August-08			Bond Future	9.3300	9.3780	92.4186	92.1109	3179.00
16/05/2008	R204 On 06-November-08			Bond Future	9.2200	9.2680	95.2101	94.9036	0.00
16/05/2008	R206 On 05-February-09			Bond Future	9.1400	9.1850	94.1549	93.9679	0.00
16/05/2008	R206 On 07-August-08			Bond Future	9.4400	9.4990	92.4697	92.2364	0.00
16/05/2008	R206 On 06-November-08			Bond Future	9.2800	9.3260	95.2334	95.0407	610.00
16/05/2008	R207 On 05-February-09			Bond Future	9.1300	9.1810	87.6751	87.3643	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
16/05/2008	R207 On 07-August-08			Bond Future	9.3100	9.3640	86.2135	85.9013	0.00
16/05/2008	R207 On 06-November-08			Bond Future	9.2100	9.2610	88.8175	88.5055	0.00
16/05/2008	R209 On 05-February-09			Bond Future	8.9000	8.9700	75.2985	74.7505	0.00
16/05/2008	R209 On 07-August-08			Bond Future	9.0300	9.1010	74.1623	73.6263	8521.00
16/05/2008	R209 On 06-November-08			Bond Future	8.9600	9.0270	73.2299	72.6871	260.00
16/05/2008	TRT1 On 05-February-09			Index Future	273.5000	272.8430	273.4960	272.8430	0.00
16/05/2008	TRT1 On 07-August-08			Index Future	258.1000	257.4840	258.0990	257.4840	0.00
16/05/2008	TRT1 On 06-November-08			Index Future	265.6700	265.0360	265.6690	265.0360	400.00