



# Derivatives Weekly Statistics Report

From 2007/11/12 To 2007/11/15

| Date       | Contract Details         | Strike | Call/<br>Put | Product         | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/11/2007 | \$ / R On 17-March-08    |        |              | Currency Future | 6.9400    | 6.7588                        | 6.9377    | 6.7588                          | 21012.00      |
| 12/11/2007 | \$ / R On 13-June-08     |        |              | Currency Future | 7.0600    | 6.8717                        | 7.0555    | 6.8717                          | 4553.00       |
| 12/11/2007 | \$ / R On 14-December-07 |        |              | Currency Future | 6.8300    | 6.6534                        | 6.8277    | 6.6534                          | 24524.00      |
| 12/11/2007 | £ / R On 17-March-08     |        |              | Currency Future | 14.2600   | 14.1034                       | 14.2601   | 14.1034                         | 0.00          |
| 12/11/2007 | £ / R On 13-June-08      |        |              | Currency Future | 14.4500   | 14.2942                       | 14.4533   | 14.2942                         | 0.00          |
| 12/11/2007 | £ / R On 14-December-07  |        |              | Currency Future | 14.0800   | 13.9279                       | 14.0812   | 13.9279                         | 37.00         |
| 12/11/2007 | € / R On 17-March-08     |        |              | Currency Future | 10.1100   | 9.9309                        | 10.1084   | 9.9309                          | 751.00        |
| 12/11/2007 | € / R On 13-June-08      |        |              | Currency Future | 10.2800   | 10.0954                       | 10.2777   | 10.0954                         | 0.00          |
| 12/11/2007 | € / R On 14-December-07  |        |              | Currency Future | 9.9400    | 9.7702                        | 9.9426    | 9.7702                          | 1.00          |
| 12/11/2007 | ALBI On 07-February-08   |        |              | Index Future    | 263.9700  | 264.2040                      | 263.9700  | 264.2040                        | 508.00        |
| 12/11/2007 | ALBI On 02-May-08        |        |              | Index Future    | 264.5900  | 264.8810                      | 264.5880  | 264.8810                        | 0.00          |
| 12/11/2007 | ALBI On 07-August-08     |        |              | Index Future    | 272.3500  | 272.6190                      | 272.3510  | 272.6190                        | 0.00          |
| 12/11/2007 | ALBI On 06-November-08   |        |              | Index Future    | 279.6200  | 279.8420                      | 279.6180  | 279.8420                        | 0.00          |
| 12/11/2007 | CRD1 On 07-February-08   |        |              | Index Future    | 113.4000  | 113.5160                      | 113.4000  | 113.5160                        | 0.00          |
| 12/11/2007 | CRD1 On 02-May-08        |        |              | Index Future    | 116.1500  | 116.4550                      | 116.1460  | 116.4550                        | 0.00          |
| 12/11/2007 | CRD1 On 07-August-08     |        |              | Index Future    | 120.9100  | 121.0420                      | 120.9060  | 121.0420                        | 0.00          |
| 12/11/2007 | CRD1 On 06-November-08   |        |              | Index Future    | 122.4300  | 122.5550                      | 122.4310  | 122.5550                        | 8.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/11/2007 | GOVI On 07-February-08  |        |              | jGovi        | 265.1700  | 265.3970                      | 265.1685  | 265.3970                        | 5.00          |
| 12/11/2007 | GOVI On 02-May-08       |        |              | jGovi        | 272.0400  | 272.2680                      | 272.0350  | 272.2680                        | 0.00          |
| 12/11/2007 | GOVI On 07-August-08    |        |              | jGovi        | 279.1600  | 279.3980                      | 279.1585  | 279.3980                        | 0.00          |
| 12/11/2007 | GOVI On 06-November-08  |        |              | jGovi        | 286.2900  | 286.5290                      | 286.2850  | 286.5290                        | 60.00         |
| 12/11/2007 | ILBI On 07-February-08  |        |              | Index Future | 298.4600  | 298.4500                      | 298.4560  | 298.4500                        | 0.00          |
| 12/11/2007 | J153 On 31-August-10    |        |              | jSwap        | 10.2600   | 10.1890                       | 0.0708    | 0.0691                          | 0.00          |
| 12/11/2007 | J157 On 15-September-15 |        |              | jSwap        | 9.1400    | 9.0760                        | 0.0063    | 0.0097                          | 0.00          |
| 12/11/2007 | J186 On 21-December-26  |        |              | jSwap        | 8.3200    | 8.2530                        | 0.0790    | 0.0730                          | 0.00          |
| 12/11/2007 | J201 On 22-December-14  |        |              | jSwap        | 9.2600    | 9.1930                        | 0.0956    | 0.0924                          | 0.00          |
| 12/11/2007 | J203 On 15-September-17 |        |              | jSwap        | 8.9400    | 8.8880                        | 0.0937    | 0.0905                          | 0.00          |
| 12/11/2007 | J204 On 21-December-18  |        |              | jSwap        | 8.8700    | 8.8240                        | 0.0996    | 0.0963                          | 0.00          |
| 12/11/2007 | J207 On 15-January-20   |        |              | jSwap        | 8.7900    | 8.7370                        | 0.0596    | 0.0560                          | 0.00          |
| 12/11/2007 | JBAR On 21-December-05  |        |              | jBar         | 0.0000    | 10.7790                       | 0.0000    | 10.7790                         | 0.00          |
| 12/11/2007 | JFRA On 07-February-08  |        |              | jFra         | 10.9100   | 10.8920                       | 0.0265    | 0.0264                          | 0.00          |
| 12/11/2007 | JFRA On 05-February-09  |        |              | jFra         | 10.1900   | 10.0790                       | 0.0248    | 0.0245                          | 0.00          |
| 12/11/2007 | JFRA On 02-May-08       |        |              | jFra         | 10.9200   | 10.8740                       | 0.0282    | 0.0281                          | 0.00          |
| 12/11/2007 | JFRA On 07-May-09       |        |              | jFra         | 9.9600    | 9.8530                        | 0.0242    | 0.0240                          | 0.00          |
| 12/11/2007 | JFRA On 07-August-08    |        |              | jFra         | 10.7200   | 10.6470                       | 0.0260    | 0.0259                          | 0.00          |
| 12/11/2007 | JFRA On 06-August-09    |        |              | jFra         | 9.6600    | 9.5510                        | 0.0235    | 0.0233                          | 0.00          |
| 12/11/2007 | JFRA On 06-November-08  |        |              | jFra         | 10.4800   | 10.3870                       | 0.0255    | 0.0252                          | 0.00          |
| 12/11/2007 | JFRA On 05-November-09  |        |              | jFra         | 9.4300    | 9.3540                        | 0.0230    | 0.0228                          | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/11/2007 | JN02 On 07-February-08 |        |              | jNote        | 10.3100   | 10.2350                       | 0.1833    | 0.1821                          | 0.00          |
| 12/11/2007 | JN02 On 02-May-08      |        |              | jNote        | 10.1100   | 10.0210                       | 0.1814    | 0.1800                          | 0.00          |
| 12/11/2007 | JN02 On 07-August-08   |        |              | jNote        | 9.8600    | 9.7690                        | 0.1760    | 0.1746                          | 0.00          |
| 12/11/2007 | JN05 On 07-February-08 |        |              | jNote        | 9.3400    | 9.2460                        | 0.3661    | 0.3633                          | 0.00          |
| 12/11/2007 | JN05 On 02-May-08      |        |              | jNote        | 9.2000    | 9.1060                        | 0.3620    | 0.3593                          | 0.00          |
| 12/11/2007 | JN05 On 07-August-08   |        |              | jNote        | 9.0300    | 8.9460                        | 0.3562    | 0.3536                          | 0.00          |
| 12/11/2007 | JN10 On 07-February-08 |        |              | jNote        | 8.7100    | 8.6620                        | 0.5677    | 0.5660                          | 0.00          |
| 12/11/2007 | JN10 On 02-May-08      |        |              | jNote        | 8.6200    | 8.5640                        | 0.5652    | 0.5634                          | 0.00          |
| 12/11/2007 | JN10 On 07-August-08   |        |              | jNote        | 8.5000    | 8.4530                        | 0.5605    | 0.5588                          | 0.00          |
| 12/11/2007 | JROD On 31-January-08  |        |              | jRod         | 10.6900   | 10.6760                       | 0.0069    | 0.0073                          | 0.00          |
| 12/11/2007 | JROD On 29-February-08 |        |              | jRod         | 10.4700   | 10.4550                       | 0.0124    | 0.0128                          | 0.00          |
| 12/11/2007 | JROD On 31-March-08    |        |              | jRod         | 10.7000   | 10.6810                       | 0.0136    | 0.0140                          | 0.00          |
| 12/11/2007 | JROD On 30-April-08    |        |              | jRod         | 10.9000   | 10.8690                       | 0.0142    | 0.0145                          | 0.00          |
| 12/11/2007 | JROD On 30-May-08      |        |              | jRod         | 10.6700   | 10.6460                       | 0.0196    | 0.0199                          | 0.00          |
| 12/11/2007 | JROD On 30-June-08     |        |              | jRod         | 10.8200   | 10.7890                       | 0.0207    | 0.0210                          | 0.00          |
| 12/11/2007 | JROD On 31-July-08     |        |              | jRod         | 10.9500   | 10.9150                       | 0.0213    | 0.0215                          | 0.00          |
| 12/11/2007 | JROD On 30-November-07 |        |              | jRod         | 9.9800    | 9.9850                        | 0.0052    | 0.0057                          | 0.00          |
| 12/11/2007 | JROD On 31-December-07 |        |              | jRod         | 10.3200   | 10.3220                       | 0.0061    | 0.0067                          | 0.00          |
| 12/11/2007 | OTH1 On 07-February-08 |        |              | Index Future | 259.0800  | 259.3530                      | 259.0780  | 259.3530                        | 0.00          |
| 12/11/2007 | OTH1 On 02-May-08      |        |              | Index Future | 265.3500  | 266.0690                      | 265.3530  | 266.0690                        | 0.00          |
| 12/11/2007 | OTH1 On 07-August-08   |        |              | Index Future | 250.0500  | 250.1820                      | 250.0470  | 250.1820                        | 0.00          |
| 12/11/2007 | OTH1 On 06-November-08 |        |              | Index Future | 279.7100  | 280.0040                      | 279.7090  | 280.0040                        | 12.00         |
| 12/11/2007 | R153 On 07-February-08 |        |              | Bond Future  | 8.9700    | 8.8540                        | 114.9077  | 115.1771                        | 8734.00       |
| 12/11/2007 | R153 On 02-May-08      |        |              | Bond Future  | 8.8000    | 8.6430                        | 111.0242  | 111.3547                        | 0.00          |
| 12/11/2007 | R153 On 07-August-08   |        |              | Bond Future  | 8.6300    | 8.4320                        | 113.8815  | 114.2630                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/11/2007 | R157 On 07-February-08 |        |              | Bond Future | 8.1800    | 8.1270                        | 135.2166  | 135.5348                        | 9179.00       |
| 12/11/2007 | R157 On 02-May-08      |        |              | Bond Future | 8.0700    | 8.0110                        | 131.6232  | 131.9874                        | 0.00          |
| 12/11/2007 | R157 On 07-August-08   |        |              | Bond Future | 7.9700    | 7.9050                        | 135.0139  | 135.4197                        | 0.00          |
| 12/11/2007 | R186 On 07-February-08 |        |              | Bond Future | 7.9500    | 7.9420                        | 126.2341  | 126.2914                        | 0.00          |
| 12/11/2007 | R186 On 02-May-08      |        |              | Bond Future | 7.8800    | 7.8660                        | 129.3059  | 129.4670                        | 0.00          |
| 12/11/2007 | R186 On 07-August-08   |        |              | Bond Future | 7.8200    | 7.8000                        | 127.3951  | 127.5908                        | 0.00          |
| 12/11/2007 | R196 On 07-February-08 |        |              | Bond Future | 9.5800    | 9.4750                        | 104.9615  | 105.0592                        | 0.00          |
| 12/11/2007 | R196 On 02-May-08      |        |              | Bond Future | 9.1700    | 9.2180                        | 102.4723  | 102.4383                        | 0.00          |
| 12/11/2007 | R196 On 07-August-08   |        |              | Bond Future | 8.7300    | 8.8810                        | 105.1487  | 105.0658                        | 0.00          |
| 12/11/2007 | R201 On 07-February-08 |        |              | Bond Future | 8.2600    | 8.2150                        | 103.7542  | 104.0112                        | 910.00        |
| 12/11/2007 | R201 On 02-May-08      |        |              | Bond Future | 8.1500    | 8.0870                        | 106.3281  | 106.6319                        | 0.00          |
| 12/11/2007 | R201 On 07-August-08   |        |              | Bond Future | 8.0400    | 7.9730                        | 104.7016  | 105.0430                        | 0.00          |
| 12/11/2007 | R203 On 07-February-08 |        |              | Bond Future | 8.1000    | 8.0780                        | 104.3615  | 104.5206                        | 0.00          |
| 12/11/2007 | R203 On 02-May-08      |        |              | Bond Future | 8.0100    | 7.9750                        | 102.7637  | 102.9609                        | 0.00          |
| 12/11/2007 | R203 On 07-August-08   |        |              | Bond Future | 7.9200    | 7.8820                        | 105.4740  | 105.7078                        | 0.00          |
| 12/11/2007 | R204 On 07-February-08 |        |              | Bond Future | 8.1100    | 8.0750                        | 100.3722  | 100.6067                        | 3331.00       |
| 12/11/2007 | R204 On 02-May-08      |        |              | Bond Future | 8.0200    | 7.9810                        | 102.8606  | 103.1362                        | 0.00          |
| 12/11/2007 | R204 On 07-August-08   |        |              | Bond Future | 7.9400    | 7.8980                        | 101.5182  | 101.8334                        | 0.00          |
| 12/11/2007 | R206 On 07-February-08 |        |              | Bond Future | 8.2700    | 8.2110                        | 96.9997   | 97.2843                         | 0.00          |
| 12/11/2007 | R206 On 02-May-08      |        |              | Bond Future | 8.1500    | 8.0740                        | 99.4021   | 99.7331                         | 0.00          |
| 12/11/2007 | R206 On 07-August-08   |        |              | Bond Future | 8.0300    | 7.9470                        | 98.2544   | 98.6223                         | 0.00          |
| 12/11/2007 | R207 On 07-February-08 |        |              | Bond Future | 8.0800    | 8.0500                        | 94.3000   | 94.4887                         | 0.00          |
| 12/11/2007 | R207 On 02-May-08      |        |              | Bond Future | 8.0100    | 7.9650                        | 96.5126   | 96.8597                         | 0.00          |
| 12/11/2007 | R207 On 07-August-08   |        |              | Bond Future | 7.9400    | 7.8890                        | 95.4084   | 95.7893                         | 0.00          |

| Date       | Contract Details         | Strike | Call/<br>Put | Product         | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/11/2007 | R209 On 07-February-08   |        |              | Bond Future     | 7.6500    | 7.6530                        | 86.1978   | 86.1779                         | 6590.00       |
| 12/11/2007 | R209 On 02-May-08        |        |              | Bond Future     | 7.5900    | 7.5900                        | 85.1870   | 85.1770                         | 0.00          |
| 12/11/2007 | R209 On 07-August-08     |        |              | Bond Future     | 7.5400    | 7.5340                        | 87.4319   | 87.4420                         | 0.00          |
| 12/11/2007 | TRT1 On 07-February-08   |        |              | Index Future    | 261.9500  | 262.1770                      | 261.9500  | 262.1770                        | 0.00          |
| 12/11/2007 | TRT1 On 02-May-08        |        |              | Index Future    | 268.2900  | 268.9660                      | 268.2940  | 268.9660                        | 0.00          |
| 12/11/2007 | TRT1 On 07-August-08     |        |              | Index Future    | 276.0500  | 276.3320                      | 276.0470  | 276.3320                        | 0.00          |
| 12/11/2007 | TRT1 On 06-November-08   |        |              | Index Future    | 282.8100  | 283.0530                      | 282.8100  | 283.0530                        | 400.00        |
| 13/11/2007 | \$ / R On 17-March-08    |        |              | Currency Future | 6.8900    | 6.9377                        | 6.8876    | 6.9377                          | 21032.00      |
| 13/11/2007 | \$ / R On 13-June-08     |        |              | Currency Future | 7.0000    | 7.0555                        | 7.0038    | 7.0555                          | 4553.00       |
| 13/11/2007 | \$ / R On 14-December-07 |        |              | Currency Future | 6.7800    | 6.8277                        | 6.7780    | 6.8277                          | 24488.00      |
| 13/11/2007 | £ / R On 17-March-08     |        |              | Currency Future | 14.2100   | 14.2601                       | 14.2124   | 14.2601                         | 0.00          |
| 13/11/2007 | £ / R On 13-June-08      |        |              | Currency Future | 14.4000   | 14.4533                       | 14.4026   | 14.4533                         | 0.00          |
| 13/11/2007 | £ / R On 14-December-07  |        |              | Currency Future | 14.0300   | 14.0812                       | 14.0340   | 14.0812                         | 37.00         |
| 13/11/2007 | € / R On 17-March-08     |        |              | Currency Future | 10.0700   | 10.1084                       | 10.0731   | 10.1084                         | 751.00        |
| 13/11/2007 | € / R On 13-June-08      |        |              | Currency Future | 10.2400   | 10.2777                       | 10.2418   | 10.2777                         | 72.00         |
| 13/11/2007 | € / R On 14-December-07  |        |              | Currency Future | 9.9100    | 9.9426                        | 9.9068    | 9.9426                          | 1.00          |
| 13/11/2007 | ALBI On 07-February-08   |        |              | Index Future    | 264.6800  | 263.9700                      | 264.6810  | 263.9700                        | 508.00        |
| 13/11/2007 | ALBI On 02-May-08        |        |              | Index Future    | 265.2800  | 264.5880                      | 265.2780  | 264.5880                        | 0.00          |
| 13/11/2007 | ALBI On 07-August-08     |        |              | Index Future    | 273.0600  | 272.3510                      | 273.0590  | 272.3510                        | 0.00          |
| 13/11/2007 | ALBI On 06-November-08   |        |              | Index Future    | 280.3400  | 279.6180                      | 280.3430  | 279.6180                        | 0.00          |
| 13/11/2007 | CRD1 On 07-February-08   |        |              | Index Future    | 113.6100  | 113.4000                      | 113.6080  | 113.4000                        | 0.00          |
| 13/11/2007 | CRD1 On 02-May-08        |        |              | Index Future    | 116.3600  | 116.1460                      | 116.3590  | 116.1460                        | 0.00          |
| 13/11/2007 | CRD1 On 07-August-08     |        |              | Index Future    | 121.1300  | 120.9060                      | 121.1330  | 120.9060                        | 0.00          |
| 13/11/2007 | CRD1 On 06-November-08   |        |              | Index Future    | 122.6600  | 122.4310                      | 122.6560  | 122.4310                        | 8.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2007 | GOVI On 07-February-08  |        |              | jGovi        | 265.8300  | 265.1685                      | 265.8290  | 265.1685                        | 5.00          |
| 13/11/2007 | GOVI On 02-May-08       |        |              | jGovi        | 272.7100  | 272.0350                      | 272.7130  | 272.0350                        | 0.00          |
| 13/11/2007 | GOVI On 07-August-08    |        |              | jGovi        | 279.8600  | 279.1585                      | 279.8560  | 279.1585                        | 0.00          |
| 13/11/2007 | GOVI On 06-November-08  |        |              | jGovi        | 287.0000  | 286.2850                      | 287.0010  | 286.2850                        | 60.00         |
| 13/11/2007 | ILBI On 07-February-08  |        |              | Index Future | 299.0400  | 298.4560                      | 299.0380  | 298.4560                        | 0.00          |
| 13/11/2007 | J153 On 31-August-10    |        |              | jSwap        | 10.2300   | 10.2570                       | 0.0702    | 0.0708                          | 0.00          |
| 13/11/2007 | J157 On 15-September-15 |        |              | jSwap        | 9.1000    | 9.1380                        | 0.0083    | 0.0063                          | 0.00          |
| 13/11/2007 | J186 On 21-December-26  |        |              | jSwap        | 8.2700    | 8.3170                        | 0.0751    | 0.0790                          | 0.00          |
| 13/11/2007 | J201 On 22-December-14  |        |              | jSwap        | 9.2300    | 9.2550                        | 0.0942    | 0.0956                          | 0.00          |
| 13/11/2007 | J203 On 15-September-17 |        |              | jSwap        | 8.8900    | 8.9400                        | 0.0903    | 0.0937                          | 0.00          |
| 13/11/2007 | J204 On 21-December-18  |        |              | jSwap        | 8.8200    | 8.8720                        | 0.0963    | 0.0996                          | 0.00          |
| 13/11/2007 | J207 On 15-January-20   |        |              | jSwap        | 8.7400    | 8.7850                        | 0.0562    | 0.0596                          | 0.00          |
| 13/11/2007 | JBAR On 21-December-05  |        |              | jBar         | 10.8300   | 0.0000                        | 10.8290   | 0.0000                          | 0.00          |
| 13/11/2007 | JFRA On 07-February-08  |        |              | jFra         | 10.9100   | 10.9130                       | 0.0265    | 0.0265                          | 0.00          |
| 13/11/2007 | JFRA On 05-February-09  |        |              | jFra         | 10.2000   | 10.1850                       | 0.0248    | 0.0248                          | 0.00          |
| 13/11/2007 | JFRA On 02-May-08       |        |              | jFra         | 10.9200   | 10.9240                       | 0.0282    | 0.0282                          | 0.00          |
| 13/11/2007 | JFRA On 07-May-09       |        |              | jFra         | 9.9600    | 9.9550                        | 0.0242    | 0.0242                          | 0.00          |
| 13/11/2007 | JFRA On 07-August-08    |        |              | jFra         | 10.7200   | 10.7190                       | 0.0260    | 0.0260                          | 0.00          |
| 13/11/2007 | JFRA On 06-August-09    |        |              | jFra         | 9.6700    | 9.6610                        | 0.0235    | 0.0235                          | 0.00          |
| 13/11/2007 | JFRA On 06-November-08  |        |              | jFra         | 10.4900   | 10.4830                       | 0.0255    | 0.0255                          | 0.00          |
| 13/11/2007 | JFRA On 05-November-09  |        |              | jFra         | 9.3300    | 9.4270                        | 0.0227    | 0.0230                          | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2007 | JN02 On 07-February-08 |        |              | jNote        | 10.3000   | 10.3130                       | 0.1832    | 0.1833                          | 0.00          |
| 13/11/2007 | JN02 On 02-May-08      |        |              | jNote        | 10.0900   | 10.1060                       | 0.1811    | 0.1814                          | 0.00          |
| 13/11/2007 | JN02 On 07-August-08   |        |              | jNote        | 9.8200    | 9.8560                        | 0.1755    | 0.1760                          | 0.00          |
| 13/11/2007 | JN05 On 07-February-08 |        |              | jNote        | 9.3200    | 9.3370                        | 0.3654    | 0.3661                          | 0.00          |
| 13/11/2007 | JN05 On 02-May-08      |        |              | jNote        | 9.1700    | 9.1960                        | 0.3613    | 0.3620                          | 0.00          |
| 13/11/2007 | JN05 On 07-August-08   |        |              | jNote        | 9.0100    | 9.0320                        | 0.3553    | 0.3562                          | 0.00          |
| 13/11/2007 | JN10 On 07-February-08 |        |              | jNote        | 8.6600    | 8.7130                        | 0.5651    | 0.5677                          | 0.00          |
| 13/11/2007 | JN10 On 02-May-08      |        |              | jNote        | 8.5600    | 8.6160                        | 0.5625    | 0.5652                          | 0.00          |
| 13/11/2007 | JN10 On 07-August-08   |        |              | jNote        | 8.4500    | 8.5040                        | 0.5578    | 0.5605                          | 0.00          |
| 13/11/2007 | JROD On 31-January-08  |        |              | jRod         | 10.6900   | 10.6910                       | 0.0069    | 0.0069                          | 0.00          |
| 13/11/2007 | JROD On 29-February-08 |        |              | jRod         | 10.4700   | 10.4720                       | 0.0124    | 0.0124                          | 0.00          |
| 13/11/2007 | JROD On 31-March-08    |        |              | jRod         | 10.7100   | 10.7040                       | 0.0136    | 0.0136                          | 0.00          |
| 13/11/2007 | JROD On 30-April-08    |        |              | jRod         | 10.9000   | 10.8970                       | 0.0142    | 0.0142                          | 0.00          |
| 13/11/2007 | JROD On 30-May-08      |        |              | jRod         | 10.6700   | 10.6680                       | 0.0196    | 0.0196                          | 0.00          |
| 13/11/2007 | JROD On 30-June-08     |        |              | jRod         | 10.8200   | 10.8150                       | 0.0207    | 0.0207                          | 0.00          |
| 13/11/2007 | JROD On 31-July-08     |        |              | jRod         | 10.9500   | 10.9460                       | 0.0213    | 0.0213                          | 0.00          |
| 13/11/2007 | JROD On 30-November-07 |        |              | jRod         | 9.9800    | 9.9790                        | 0.0052    | 0.0052                          | 0.00          |
| 13/11/2007 | JROD On 31-December-07 |        |              | jRod         | 10.3200   | 10.3200                       | 0.0061    | 0.0061                          | 0.00          |
| 13/11/2007 | OTH1 On 07-February-08 |        |              | Index Future | 260.0900  | 259.0780                      | 260.0910  | 259.0780                        | 0.00          |
| 13/11/2007 | OTH1 On 02-May-08      |        |              | Index Future | 266.3900  | 265.3530                      | 266.3910  | 265.3530                        | 0.00          |
| 13/11/2007 | OTH1 On 07-August-08   |        |              | Index Future | 250.9900  | 250.0470                      | 250.9870  | 250.0470                        | 0.00          |
| 13/11/2007 | OTH1 On 06-November-08 |        |              | Index Future | 280.8100  | 279.7090                      | 280.8060  | 279.7090                        | 12.00         |
| 13/11/2007 | R153 On 07-February-08 |        |              | Bond Future  | 8.8900    | 8.9680                        | 115.0825  | 114.9077                        | 8734.00       |
| 13/11/2007 | R153 On 02-May-08      |        |              | Bond Future  | 8.6800    | 8.7950                        | 111.2675  | 111.0242                        | 0.00          |
| 13/11/2007 | R153 On 07-August-08   |        |              | Bond Future  | 8.4700    | 8.6280                        | 114.1850  | 113.8815                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2007 | R157 On 07-February-08 |        |              | Bond Future | 8.1100    | 8.1750                        | 135.6677  | 135.2166                        | 9198.00       |
| 13/11/2007 | R157 On 02-May-08      |        |              | Bond Future | 7.9900    | 8.0670                        | 132.1178  | 131.6232                        | 0.00          |
| 13/11/2007 | R157 On 07-August-08   |        |              | Bond Future | 7.8900    | 7.9690                        | 135.5469  | 135.0139                        | 0.00          |
| 13/11/2007 | R186 On 07-February-08 |        |              | Bond Future | 7.8900    | 7.9470                        | 126.8785  | 126.2341                        | 0.00          |
| 13/11/2007 | R186 On 02-May-08      |        |              | Bond Future | 7.8100    | 7.8800                        | 130.1606  | 129.3059                        | 0.00          |
| 13/11/2007 | R186 On 07-August-08   |        |              | Bond Future | 7.7400    | 7.8170                        | 128.2851  | 127.3951                        | 0.00          |
| 13/11/2007 | R196 On 07-February-08 |        |              | Bond Future | 9.5300    | 9.5750                        | 105.0045  | 104.9615                        | 0.00          |
| 13/11/2007 | R196 On 02-May-08      |        |              | Bond Future | 9.2500    | 9.1740                        | 102.4158  | 102.4723                        | 0.00          |
| 13/11/2007 | R196 On 07-August-08   |        |              | Bond Future | 8.8900    | 8.7250                        | 105.0611  | 105.1487                        | 0.00          |
| 13/11/2007 | R201 On 07-February-08 |        |              | Bond Future | 8.1900    | 8.2640                        | 104.1690  | 103.7542                        | 910.00        |
| 13/11/2007 | R201 On 02-May-08      |        |              | Bond Future | 8.0600    | 8.1460                        | 106.7868  | 106.3281                        | 0.00          |
| 13/11/2007 | R201 On 07-August-08   |        |              | Bond Future | 7.9400    | 8.0410                        | 105.1941  | 104.7016                        | 0.00          |
| 13/11/2007 | R203 On 07-February-08 |        |              | Bond Future | 8.0300    | 8.1020                        | 104.8531  | 104.3615                        | 0.00          |
| 13/11/2007 | R203 On 02-May-08      |        |              | Bond Future | 7.9300    | 8.0050                        | 103.2908  | 102.7637                        | 0.00          |
| 13/11/2007 | R203 On 07-August-08   |        |              | Bond Future | 7.8300    | 7.9180                        | 106.0336  | 105.4740                        | 0.00          |
| 13/11/2007 | R204 On 07-February-08 |        |              | Bond Future | 8.0400    | 8.1080                        | 100.8919  | 100.3722                        | 3331.00       |
| 13/11/2007 | R204 On 02-May-08      |        |              | Bond Future | 7.9400    | 8.0200                        | 103.4200  | 102.8606                        | 0.00          |
| 13/11/2007 | R204 On 07-August-08   |        |              | Bond Future | 7.8600    | 7.9430                        | 102.1147  | 101.5182                        | 0.00          |
| 13/11/2007 | R206 On 07-February-08 |        |              | Bond Future | 8.2100    | 8.2740                        | 97.2843   | 96.9997                         | 0.00          |
| 13/11/2007 | R206 On 02-May-08      |        |              | Bond Future | 8.0700    | 8.1490                        | 99.7331   | 99.4021                         | 0.00          |
| 13/11/2007 | R206 On 07-August-08   |        |              | Bond Future | 7.9500    | 8.0330                        | 98.6223   | 98.2544                         | 0.00          |
| 13/11/2007 | R207 On 07-February-08 |        |              | Bond Future | 8.0300    | 8.0760                        | 94.6706   | 94.3000                         | 0.00          |
| 13/11/2007 | R207 On 02-May-08      |        |              | Bond Future | 7.9400    | 8.0130                        | 97.0775   | 96.5126                         | 0.00          |
| 13/11/2007 | R207 On 07-August-08   |        |              | Bond Future | 7.8600    | 7.9420                        | 96.0058   | 95.4084                         | 0.00          |



| Date       | Contract Details         | Strike | Call/<br>Put | Product         | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2007 | R209 On 07-February-08   |        |              | Bond Future     | 7.5800    | 7.6510                        | 86.8814   | 86.1978                         | 6590.00       |
| 13/11/2007 | R209 On 02-May-08        |        |              | Bond Future     | 7.5200    | 7.5890                        | 85.8878   | 85.1870                         | 0.00          |
| 13/11/2007 | R209 On 07-August-08     |        |              | Bond Future     | 7.4600    | 7.5350                        | 88.1590   | 87.4319                         | 0.00          |
| 13/11/2007 | TRT1 On 07-February-08   |        |              | Index Future    | 262.6100  | 261.9500                      | 262.6120  | 261.9500                        | 0.00          |
| 13/11/2007 | TRT1 On 02-May-08        |        |              | Index Future    | 268.9700  | 268.2940                      | 268.9730  | 268.2940                        | 0.00          |
| 13/11/2007 | TRT1 On 07-August-08     |        |              | Index Future    | 276.7200  | 276.0470                      | 276.7240  | 276.0470                        | 0.00          |
| 13/11/2007 | TRT1 On 06-November-08   |        |              | Index Future    | 283.5300  | 282.8100                      | 283.5270  | 282.8100                        | 400.00        |
| 14/11/2007 | \$ / R On 17-March-08    |        |              | Currency Future | 6.7800    | 6.8876                        | 6.7794    | 6.8876                          | 21037.00      |
| 14/11/2007 | \$ / R On 13-June-08     |        |              | Currency Future | 6.8900    | 7.0038                        | 6.8934    | 7.0038                          | 4553.00       |
| 14/11/2007 | \$ / R On 14-December-07 |        |              | Currency Future | 6.6700    | 6.7780                        | 6.6716    | 6.7780                          | 24727.00      |
| 14/11/2007 | £ / R On 17-March-08     |        |              | Currency Future | 13.9800   | 14.2124                       | 13.9779   | 14.2124                         | 0.00          |
| 14/11/2007 | £ / R On 13-June-08      |        |              | Currency Future | 14.1700   | 14.4026                       | 14.1694   | 14.4026                         | 0.00          |
| 14/11/2007 | £ / R On 14-December-07  |        |              | Currency Future | 13.8000   | 14.0340                       | 13.7978   | 14.0340                         | 37.00         |
| 14/11/2007 | € / R On 17-March-08     |        |              | Currency Future | 9.9800    | 10.0731                       | 9.9812    | 10.0731                         | 751.00        |
| 14/11/2007 | € / R On 13-June-08      |        |              | Currency Future | 10.1500   | 10.2418                       | 10.1487   | 10.2418                         | 72.00         |
| 14/11/2007 | € / R On 14-December-07  |        |              | Currency Future | 9.8200    | 9.9068                        | 9.8150    | 9.9068                          | 1.00          |
| 14/11/2007 | ALBI On 07-February-08   |        |              | Index Future    | 264.5500  | 264.6810                      | 264.5510  | 264.6810                        | 508.00        |
| 14/11/2007 | ALBI On 02-May-08        |        |              | Index Future    | 265.1300  | 265.2780                      | 265.1280  | 265.2780                        | 0.00          |
| 14/11/2007 | ALBI On 07-August-08     |        |              | Index Future    | 272.9300  | 273.0590                      | 272.9250  | 273.0590                        | 0.00          |
| 14/11/2007 | ALBI On 06-November-08   |        |              | Index Future    | 280.2500  | 280.3430                      | 280.2450  | 280.3430                        | 0.00          |
| 14/11/2007 | CRD1 On 07-February-08   |        |              | Index Future    | 113.5300  | 113.6080                      | 113.5300  | 113.6080                        | 0.00          |
| 14/11/2007 | CRD1 On 02-May-08        |        |              | Index Future    | 116.2800  | 116.3590                      | 116.2800  | 116.3590                        | 0.00          |
| 14/11/2007 | CRD1 On 07-August-08     |        |              | Index Future    | 121.0700  | 121.1330                      | 121.0660  | 121.1330                        | 0.00          |
| 14/11/2007 | CRD1 On 06-November-08   |        |              | Index Future    | 122.5700  | 122.6560                      | 122.5740  | 122.6560                        | 8.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/11/2007 | GOVI On 07-February-08  |        |              | jGovi        | 265.6800  | 265.8290                      | 265.6840  | 265.8290                        | 5.00          |
| 14/11/2007 | GOVI On 02-May-08       |        |              | jGovi        | 272.5700  | 272.7130                      | 272.5660  | 272.7130                        | 0.00          |
| 14/11/2007 | GOVI On 07-August-08    |        |              | jGovi        | 279.7100  | 279.8560                      | 279.7060  | 279.8560                        | 0.00          |
| 14/11/2007 | GOVI On 06-November-08  |        |              | jGovi        | 286.8500  | 287.0010                      | 286.8510  | 287.0010                        | 60.00         |
| 14/11/2007 | ILBI On 07-February-08  |        |              | Index Future | 299.1100  | 299.0380                      | 299.1120  | 299.0380                        | 0.00          |
| 14/11/2007 | J153 On 31-August-10    |        |              | jSwap        | 10.2500   | 10.2330                       | 0.0706    | 0.0702                          | 0.00          |
| 14/11/2007 | J157 On 15-September-15 |        |              | jSwap        | 9.1000    | 9.1010                        | 0.0086    | 0.0083                          | 0.00          |
| 14/11/2007 | J186 On 21-December-26  |        |              | jSwap        | 8.2700    | 8.2740                        | 0.0747    | 0.0751                          | 0.00          |
| 14/11/2007 | J201 On 22-December-14  |        |              | jSwap        | 9.2300    | 9.2270                        | 0.0941    | 0.0942                          | 0.00          |
| 14/11/2007 | J203 On 15-September-17 |        |              | jSwap        | 8.8900    | 8.8860                        | 0.0905    | 0.0903                          | 0.00          |
| 14/11/2007 | J204 On 21-December-18  |        |              | jSwap        | 8.8200    | 8.8230                        | 0.0959    | 0.0963                          | 0.00          |
| 14/11/2007 | J207 On 15-January-20   |        |              | jSwap        | 8.7300    | 8.7380                        | 0.0555    | 0.0562                          | 0.00          |
| 14/11/2007 | JBAR On 21-December-05  |        |              | jBar         | 10.8200   | 10.8290                       | 10.8210   | 10.8290                         | 0.00          |
| 14/11/2007 | JFRA On 07-February-08  |        |              | jFra         | 10.9300   | 10.9060                       | 0.0265    | 0.0265                          | 0.00          |
| 14/11/2007 | JFRA On 05-February-09  |        |              | jFra         | 10.2100   | 10.1980                       | 0.0248    | 0.0248                          | 0.00          |
| 14/11/2007 | JFRA On 02-May-08       |        |              | jFra         | 10.9500   | 10.9170                       | 0.0283    | 0.0282                          | 0.00          |
| 14/11/2007 | JFRA On 07-May-09       |        |              | jFra         | 9.9500    | 9.9560                        | 0.0242    | 0.0242                          | 0.00          |
| 14/11/2007 | JFRA On 07-August-08    |        |              | jFra         | 10.7800   | 10.7180                       | 0.0262    | 0.0260                          | 0.00          |
| 14/11/2007 | JFRA On 06-August-09    |        |              | jFra         | 9.6600    | 9.6660                        | 0.0235    | 0.0235                          | 0.00          |
| 14/11/2007 | JFRA On 06-November-08  |        |              | jFra         | 10.5000   | 10.4860                       | 0.0255    | 0.0255                          | 0.00          |
| 14/11/2007 | JFRA On 05-November-09  |        |              | jFra         | 9.3400    | 9.3340                        | 0.0228    | 0.0227                          | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/11/2007 | JN02 On 07-February-08 |        |              | jNote        | 10.3200   | 10.3030                       | 0.1834    | 0.1832                          | 0.00          |
| 14/11/2007 | JN02 On 02-May-08      |        |              | jNote        | 10.1000   | 10.0860                       | 0.1813    | 0.1811                          | 0.00          |
| 14/11/2007 | JN02 On 07-August-08   |        |              | jNote        | 9.8400    | 9.8240                        | 0.1756    | 0.1755                          | 0.00          |
| 14/11/2007 | JN05 On 07-February-08 |        |              | jNote        | 9.3300    | 9.3160                        | 0.3657    | 0.3654                          | 0.00          |
| 14/11/2007 | JN05 On 02-May-08      |        |              | jNote        | 9.1800    | 9.1730                        | 0.3616    | 0.3613                          | 0.00          |
| 14/11/2007 | JN05 On 07-August-08   |        |              | jNote        | 9.0100    | 9.0060                        | 0.3555    | 0.3553                          | 0.00          |
| 14/11/2007 | JN10 On 07-February-08 |        |              | jNote        | 8.6600    | 8.6570                        | 0.5649    | 0.5651                          | 0.00          |
| 14/11/2007 | JN10 On 02-May-08      |        |              | jNote        | 8.5600    | 8.5590                        | 0.5622    | 0.5625                          | 0.00          |
| 14/11/2007 | JN10 On 07-August-08   |        |              | jNote        | 8.4400    | 8.4460                        | 0.5574    | 0.5578                          | 0.00          |
| 14/11/2007 | JROD On 31-January-08  |        |              | jRod         | 10.6700   | 10.6870                       | 0.0068    | 0.0069                          | 0.00          |
| 14/11/2007 | JROD On 29-February-08 |        |              | jRod         | 10.4600   | 10.4710                       | 0.0123    | 0.0124                          | 0.00          |
| 14/11/2007 | JROD On 31-March-08    |        |              | jRod         | 10.7000   | 10.7060                       | 0.0136    | 0.0136                          | 0.00          |
| 14/11/2007 | JROD On 30-April-08    |        |              | jRod         | 10.8900   | 10.9000                       | 0.0142    | 0.0142                          | 0.00          |
| 14/11/2007 | JROD On 30-May-08      |        |              | jRod         | 10.6700   | 10.6710                       | 0.0196    | 0.0196                          | 0.00          |
| 14/11/2007 | JROD On 30-June-08     |        |              | jRod         | 10.8200   | 10.8190                       | 0.0207    | 0.0207                          | 0.00          |
| 14/11/2007 | JROD On 31-July-08     |        |              | jRod         | 10.9500   | 10.9510                       | 0.0213    | 0.0213                          | 0.00          |
| 14/11/2007 | JROD On 30-November-07 |        |              | jRod         | 9.9700    | 9.9760                        | 0.0052    | 0.0052                          | 0.00          |
| 14/11/2007 | JROD On 31-December-07 |        |              | jRod         | 10.3000   | 10.3150                       | 0.0061    | 0.0061                          | 0.00          |
| 14/11/2007 | OTH1 On 07-February-08 |        |              | Index Future | 260.0300  | 260.0910                      | 260.0330  | 260.0910                        | 0.00          |
| 14/11/2007 | OTH1 On 02-May-08      |        |              | Index Future | 266.3300  | 266.3910                      | 266.3320  | 266.3910                        | 0.00          |
| 14/11/2007 | OTH1 On 07-August-08   |        |              | Index Future | 250.7900  | 250.9870                      | 250.7920  | 250.9870                        | 0.00          |
| 14/11/2007 | OTH1 On 06-November-08 |        |              | Index Future | 280.7500  | 280.8060                      | 280.7490  | 280.8060                        | 12.00         |
| 14/11/2007 | R153 On 07-February-08 |        |              | Bond Future  | 8.9000    | 8.8940                        | 115.0588  | 115.0825                        | 8734.00       |
| 14/11/2007 | R153 On 02-May-08      |        |              | Bond Future  | 8.6900    | 8.6830                        | 111.2458  | 111.2675                        | 0.00          |
| 14/11/2007 | R153 On 07-August-08   |        |              | Bond Future  | 8.4800    | 8.4720                        | 114.1655  | 114.1850                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/11/2007 | R157 On 07-February-08 |        |              | Bond Future | 8.1100    | 8.1070                        | 135.6677  | 135.6677                        | 9198.00       |
| 14/11/2007 | R157 On 02-May-08      |        |              | Bond Future | 7.9900    | 7.9910                        | 132.1178  | 132.1178                        | 0.00          |
| 14/11/2007 | R157 On 07-August-08   |        |              | Bond Future | 7.8900    | 7.8850                        | 135.5469  | 135.5469                        | 0.00          |
| 14/11/2007 | R186 On 07-February-08 |        |              | Bond Future | 7.8700    | 7.8910                        | 127.0983  | 126.8785                        | 0.00          |
| 14/11/2007 | R186 On 02-May-08      |        |              | Bond Future | 7.8000    | 7.8060                        | 130.2767  | 130.1606                        | 0.00          |
| 14/11/2007 | R186 On 07-August-08   |        |              | Bond Future | 7.7300    | 7.7400                        | 128.4013  | 128.2851                        | 0.00          |
| 14/11/2007 | R196 On 07-February-08 |        |              | Bond Future | 9.5700    | 9.5310                        | 104.9664  | 105.0045                        | 0.00          |
| 14/11/2007 | R196 On 02-May-08      |        |              | Bond Future | 9.2900    | 9.2470                        | 102.3818  | 102.4158                        | 0.00          |
| 14/11/2007 | R196 On 07-August-08   |        |              | Bond Future | 8.9400    | 8.8900                        | 105.0367  | 105.0611                        | 0.00          |
| 14/11/2007 | R201 On 07-February-08 |        |              | Bond Future | 8.1900    | 8.1850                        | 104.1690  | 104.1690                        | 910.00        |
| 14/11/2007 | R201 On 02-May-08      |        |              | Bond Future | 8.0600    | 8.0570                        | 106.7868  | 106.7868                        | 0.00          |
| 14/11/2007 | R201 On 07-August-08   |        |              | Bond Future | 7.9400    | 7.9430                        | 105.1941  | 105.1941                        | 0.00          |
| 14/11/2007 | R203 On 07-February-08 |        |              | Bond Future | 8.0400    | 8.0280                        | 104.7865  | 104.8531                        | 0.00          |
| 14/11/2007 | R203 On 02-May-08      |        |              | Bond Future | 7.9400    | 7.9250                        | 103.2247  | 103.2908                        | 0.00          |
| 14/11/2007 | R203 On 07-August-08   |        |              | Bond Future | 7.8400    | 7.8320                        | 105.9684  | 106.0336                        | 0.00          |
| 14/11/2007 | R204 On 07-February-08 |        |              | Bond Future | 8.0400    | 8.0350                        | 100.8919  | 100.8919                        | 3331.00       |
| 14/11/2007 | R204 On 02-May-08      |        |              | Bond Future | 7.9400    | 7.9410                        | 103.4627  | 103.4200                        | 0.00          |
| 14/11/2007 | R204 On 07-August-08   |        |              | Bond Future | 7.8400    | 7.8580                        | 102.2275  | 102.1147                        | 0.00          |
| 14/11/2007 | R206 On 07-February-08 |        |              | Bond Future | 8.2000    | 8.2110                        | 97.3295   | 97.2843                         | 0.00          |
| 14/11/2007 | R206 On 02-May-08      |        |              | Bond Future | 8.0600    | 8.0740                        | 99.7773   | 99.7331                         | 0.00          |
| 14/11/2007 | R206 On 07-August-08   |        |              | Bond Future | 7.9400    | 7.9470                        | 98.6652   | 98.6223                         | 0.00          |
| 14/11/2007 | R207 On 07-February-08 |        |              | Bond Future | 8.0100    | 8.0250                        | 94.7800   | 94.6706                         | 0.00          |
| 14/11/2007 | R207 On 02-May-08      |        |              | Bond Future | 7.9300    | 7.9350                        | 97.1503   | 97.0775                         | 0.00          |
| 14/11/2007 | R207 On 07-August-08   |        |              | Bond Future | 7.8500    | 7.8590                        | 96.0781   | 96.0058                         | 0.00          |

| Date       | Contract Details         | Strike | Call/<br>Put | Product         | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/11/2007 | R209 On 07-February-08   |        |              | Bond Future     | 7.5700    | 7.5830                        | 86.9827   | 86.8814                         | 6590.00       |
| 14/11/2007 | R209 On 02-May-08        |        |              | Bond Future     | 7.5100    | 7.5200                        | 85.9901   | 85.8878                         | 0.00          |
| 14/11/2007 | R209 On 07-August-08     |        |              | Bond Future     | 7.4500    | 7.4640                        | 88.2622   | 88.1590                         | 0.00          |
| 14/11/2007 | TRT1 On 07-February-08   |        |              | Index Future    | 262.4700  | 262.6120                      | 262.4710  | 262.6120                        | 0.00          |
| 14/11/2007 | TRT1 On 02-May-08        |        |              | Index Future    | 268.8300  | 268.9730                      | 268.8290  | 268.9730                        | 0.00          |
| 14/11/2007 | TRT1 On 07-August-08     |        |              | Index Future    | 276.6000  | 276.7240                      | 276.5970  | 276.7240                        | 0.00          |
| 14/11/2007 | TRT1 On 06-November-08   |        |              | Index Future    | 283.3800  | 283.5270                      | 283.3820  | 283.5270                        | 400.00        |
| 15/11/2007 | \$ / R On 17-March-08    |        |              | Currency Future | 6.8300    | 6.7794                        | 6.8322    | 6.7794                          | 21006.00      |
| 15/11/2007 | \$ / R On 13-June-08     |        |              | Currency Future | 6.9500    | 6.8934                        | 6.9475    | 6.8934                          | 4553.00       |
| 15/11/2007 | \$ / R On 14-December-07 |        |              | Currency Future | 6.7200    | 6.6716                        | 6.7234    | 6.6716                          | 24576.00      |
| 15/11/2007 | £ / R On 17-March-08     |        |              | Currency Future | 13.9400   | 13.9779                       | 13.9421   | 13.9779                         | 0.00          |
| 15/11/2007 | £ / R On 13-June-08      |        |              | Currency Future | 14.1300   | 14.1694                       | 14.1328   | 14.1694                         | 0.00          |
| 15/11/2007 | £ / R On 14-December-07  |        |              | Currency Future | 13.7600   | 13.7978                       | 13.7632   | 13.7978                         | 37.00         |
| 15/11/2007 | € / R On 17-March-08     |        |              | Currency Future | 10.0100   | 9.9812                        | 10.0087   | 9.9812                          | 751.00        |
| 15/11/2007 | € / R On 13-June-08      |        |              | Currency Future | 10.1800   | 10.1487                       | 10.1764   | 10.1487                         | 72.00         |
| 15/11/2007 | € / R On 14-December-07  |        |              | Currency Future | 9.8400    | 9.8150                        | 9.8410    | 9.8150                          | 1.00          |
| 15/11/2007 | ALBI On 07-February-08   |        |              | Index Future    | 264.3000  | 264.5510                      | 264.2970  | 264.5510                        | 508.00        |
| 15/11/2007 | ALBI On 02-May-08        |        |              | Index Future    | 264.7800  | 265.1280                      | 264.7780  | 265.1280                        | 0.00          |
| 15/11/2007 | ALBI On 07-August-08     |        |              | Index Future    | 272.5900  | 272.9250                      | 272.5850  | 272.9250                        | 0.00          |
| 15/11/2007 | ALBI On 06-November-08   |        |              | Index Future    | 279.9100  | 280.2450                      | 279.9120  | 280.2450                        | 0.00          |
| 15/11/2007 | CRD1 On 07-February-08   |        |              | Index Future    | 113.3300  | 113.5300                      | 113.3280  | 113.5300                        | 0.00          |
| 15/11/2007 | CRD1 On 02-May-08        |        |              | Index Future    | 116.1600  | 116.2800                      | 116.1620  | 116.2800                        | 0.00          |
| 15/11/2007 | CRD1 On 07-August-08     |        |              | Index Future    | 120.9400  | 121.0660                      | 120.9420  | 121.0660                        | 0.00          |
| 15/11/2007 | CRD1 On 06-November-08   |        |              | Index Future    | 122.5900  | 122.5740                      | 122.5870  | 122.5740                        | 8.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2007 | GOVI On 07-February-08  |        |              | jGovi        | 265.4300  | 265.6840                      | 265.4310  | 265.6840                        | 5.00          |
| 15/11/2007 | GOVI On 02-May-08       |        |              | jGovi        | 272.5300  | 272.5660                      | 272.5250  | 272.5660                        | 0.00          |
| 15/11/2007 | GOVI On 07-August-08    |        |              | jGovi        | 279.8200  | 279.7060                      | 279.8180  | 279.7060                        | 0.00          |
| 15/11/2007 | GOVI On 06-November-08  |        |              | jGovi        | 283.4000  | 286.8510                      | 283.4010  | 286.8510                        | 60.00         |
| 15/11/2007 | ILBI On 07-February-08  |        |              | Index Future | 299.1000  | 299.1120                      | 299.0990  | 299.1120                        | 0.00          |
| 15/11/2007 | J153 On 31-August-10    |        |              | jSwap        | 10.2800   | 10.2460                       | 0.0713    | 0.0706                          | 0.00          |
| 15/11/2007 | J157 On 15-September-15 |        |              | jSwap        | 9.1000    | 9.0960                        | 0.0086    | 0.0086                          | 0.00          |
| 15/11/2007 | J186 On 21-December-26  |        |              | jSwap        | 8.2700    | 8.2700                        | 0.0745    | 0.0747                          | 0.00          |
| 15/11/2007 | J201 On 22-December-14  |        |              | jSwap        | 9.2300    | 9.2260                        | 0.0942    | 0.0941                          | 0.00          |
| 15/11/2007 | J203 On 15-September-17 |        |              | jSwap        | 8.8700    | 8.8880                        | 0.0894    | 0.0905                          | 0.00          |
| 15/11/2007 | J204 On 21-December-18  |        |              | jSwap        | 8.8000    | 8.8180                        | 0.0947    | 0.0959                          | 0.00          |
| 15/11/2007 | J207 On 15-January-20   |        |              | jSwap        | 8.7100    | 8.7290                        | 0.0543    | 0.0555                          | 0.00          |
| 15/11/2007 | JBAR On 21-December-05  |        |              | jBar         | 10.8300   | 10.8210                       | 10.8290   | 10.8210                         | 0.00          |
| 15/11/2007 | JFRA On 07-February-08  |        |              | jFra         | 10.9700   | 10.9340                       | 0.0266    | 0.0265                          | 0.00          |
| 15/11/2007 | JFRA On 05-February-09  |        |              | jFra         | 10.2200   | 10.2100                       | 0.0248    | 0.0248                          | 0.00          |
| 15/11/2007 | JFRA On 02-May-08       |        |              | jFra         | 10.9800   | 10.9460                       | 0.0283    | 0.0283                          | 0.00          |
| 15/11/2007 | JFRA On 07-May-09       |        |              | jFra         | 9.9500    | 9.9490                        | 0.0242    | 0.0242                          | 0.00          |
| 15/11/2007 | JFRA On 07-August-08    |        |              | jFra         | 10.8000   | 10.7760                       | 0.0262    | 0.0262                          | 0.00          |
| 15/11/2007 | JFRA On 06-August-09    |        |              | jFra         | 9.6600    | 9.6630                        | 0.0235    | 0.0235                          | 0.00          |
| 15/11/2007 | JFRA On 06-November-08  |        |              | jFra         | 10.5100   | 10.5000                       | 0.0255    | 0.0255                          | 0.00          |
| 15/11/2007 | JFRA On 05-November-09  |        |              | jFra         | 9.4100    | 9.3430                        | 0.0229    | 0.0228                          | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2007 | JN02 On 07-February-08 |        |              | jNote        | 10.3400   | 10.3220                       | 0.1838    | 0.1834                          | 0.00          |
| 15/11/2007 | JN02 On 02-May-08      |        |              | jNote        | 10.1300   | 10.1010                       | 0.1817    | 0.1813                          | 0.00          |
| 15/11/2007 | JN02 On 07-August-08   |        |              | jNote        | 9.8700    | 9.8360                        | 0.1762    | 0.1756                          | 0.00          |
| 15/11/2007 | JN05 On 07-February-08 |        |              | jNote        | 9.3400    | 9.3250                        | 0.3659    | 0.3657                          | 0.00          |
| 15/11/2007 | JN05 On 02-May-08      |        |              | jNote        | 9.1900    | 9.1820                        | 0.3615    | 0.3616                          | 0.00          |
| 15/11/2007 | JN05 On 07-August-08   |        |              | jNote        | 9.0100    | 9.0130                        | 0.3554    | 0.3555                          | 0.00          |
| 15/11/2007 | JN10 On 07-February-08 |        |              | jNote        | 8.6400    | 8.6580                        | 0.5639    | 0.5649                          | 0.00          |
| 15/11/2007 | JN10 On 02-May-08      |        |              | jNote        | 8.5400    | 8.5570                        | 0.5611    | 0.5622                          | 0.00          |
| 15/11/2007 | JN10 On 07-August-08   |        |              | jNote        | 8.4200    | 8.4420                        | 0.5562    | 0.5574                          | 0.00          |
| 15/11/2007 | JROD On 31-January-08  |        |              | jRod         | 10.6700   | 10.6690                       | 0.0068    | 0.0068                          | 0.00          |
| 15/11/2007 | JROD On 29-February-08 |        |              | jRod         | 10.4600   | 10.4620                       | 0.0123    | 0.0123                          | 0.00          |
| 15/11/2007 | JROD On 31-March-08    |        |              | jRod         | 10.7000   | 10.6980                       | 0.0136    | 0.0136                          | 0.00          |
| 15/11/2007 | JROD On 30-April-08    |        |              | jRod         | 10.8900   | 10.8940                       | 0.0142    | 0.0142                          | 0.00          |
| 15/11/2007 | JROD On 30-May-08      |        |              | jRod         | 10.6700   | 10.6680                       | 0.0196    | 0.0196                          | 0.00          |
| 15/11/2007 | JROD On 30-June-08     |        |              | jRod         | 10.8200   | 10.8170                       | 0.0207    | 0.0207                          | 0.00          |
| 15/11/2007 | JROD On 31-July-08     |        |              | jRod         | 10.9500   | 10.9490                       | 0.0213    | 0.0213                          | 0.00          |
| 15/11/2007 | JROD On 30-November-07 |        |              | jRod         | 9.9700    | 9.9720                        | 0.0052    | 0.0052                          | 0.00          |
| 15/11/2007 | JROD On 31-December-07 |        |              | jRod         | 10.3000   | 10.3030                       | 0.0061    | 0.0061                          | 0.00          |
| 15/11/2007 | OTH1 On 07-February-08 |        |              | Index Future | 259.5700  | 260.0330                      | 259.5710  | 260.0330                        | 0.00          |
| 15/11/2007 | OTH1 On 02-May-08      |        |              | Index Future | 266.0600  | 266.3320                      | 266.0630  | 266.3320                        | 0.00          |
| 15/11/2007 | OTH1 On 07-August-08   |        |              | Index Future | 250.0700  | 250.7920                      | 250.0700  | 250.7920                        | 0.00          |
| 15/11/2007 | OTH1 On 06-November-08 |        |              | Index Future | 280.7800  | 280.7490                      | 280.7780  | 280.7490                        | 12.00         |
| 15/11/2007 | R153 On 07-February-08 |        |              | Bond Future  | 8.9600    | 8.9040                        | 114.9172  | 115.0588                        | 8734.00       |
| 15/11/2007 | R153 On 02-May-08      |        |              | Bond Future  | 8.7500    | 8.6930                        | 111.1154  | 111.2458                        | 0.00          |
| 15/11/2007 | R153 On 07-August-08   |        |              | Bond Future  | 8.5400    | 8.4820                        | 114.0487  | 114.1655                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2007 | R157 On 07-February-08 |        |              | Bond Future | 8.1300    | 8.1070                        | 135.5348  | 135.6677                        | 9198.00       |
| 15/11/2007 | R157 On 02-May-08      |        |              | Bond Future | 8.0100    | 7.9910                        | 131.9874  | 132.1178                        | 0.00          |
| 15/11/2007 | R157 On 07-August-08   |        |              | Bond Future | 7.9100    | 7.8850                        | 135.4197  | 135.5469                        | 0.00          |
| 15/11/2007 | R186 On 07-February-08 |        |              | Bond Future | 7.8900    | 7.8720                        | 126.8670  | 127.0983                        | 0.00          |
| 15/11/2007 | R186 On 02-May-08      |        |              | Bond Future | 7.8200    | 7.7960                        | 130.0446  | 130.2767                        | 0.00          |
| 15/11/2007 | R186 On 07-August-08   |        |              | Bond Future | 7.7500    | 7.7300                        | 128.1690  | 128.4013                        | 0.00          |
| 15/11/2007 | R196 On 07-February-08 |        |              | Bond Future | 9.6000    | 9.5700                        | 104.9342  | 104.9664                        | 0.00          |
| 15/11/2007 | R196 On 02-May-08      |        |              | Bond Future | 9.3000    | 9.2910                        | 102.3787  | 102.3818                        | 0.00          |
| 15/11/2007 | R196 On 07-August-08   |        |              | Bond Future | 8.9300    | 8.9360                        | 105.0420  | 105.0367                        | 0.00          |
| 15/11/2007 | R201 On 07-February-08 |        |              | Bond Future | 8.2100    | 8.1850                        | 104.0638  | 104.1690                        | 910.00        |
| 15/11/2007 | R201 On 02-May-08      |        |              | Bond Future | 8.0800    | 8.0570                        | 106.6835  | 106.7868                        | 0.00          |
| 15/11/2007 | R201 On 07-August-08   |        |              | Bond Future | 7.9600    | 7.9430                        | 105.0933  | 105.1941                        | 0.00          |
| 15/11/2007 | R203 On 07-February-08 |        |              | Bond Future | 8.0600    | 8.0380                        | 104.6534  | 104.7865                        | 0.00          |
| 15/11/2007 | R203 On 02-May-08      |        |              | Bond Future | 7.9600    | 7.9350                        | 103.0927  | 103.2247                        | 0.00          |
| 15/11/2007 | R203 On 07-August-08   |        |              | Bond Future | 7.8600    | 7.8420                        | 105.8380  | 105.9684                        | 0.00          |
| 15/11/2007 | R204 On 07-February-08 |        |              | Bond Future | 8.0500    | 8.0350                        | 100.8205  | 100.8919                        | 3331.00       |
| 15/11/2007 | R204 On 02-May-08      |        |              | Bond Future | 7.9500    | 7.9350                        | 103.3490  | 103.4627                        | 0.00          |
| 15/11/2007 | R204 On 07-August-08   |        |              | Bond Future | 7.8700    | 7.8420                        | 102.0443  | 102.2275                        | 0.00          |
| 15/11/2007 | R206 On 07-February-08 |        |              | Bond Future | 8.2200    | 8.2010                        | 97.2390   | 97.3295                         | 0.00          |
| 15/11/2007 | R206 On 02-May-08      |        |              | Bond Future | 8.0800    | 8.0640                        | 99.6889   | 99.7773                         | 0.00          |
| 15/11/2007 | R206 On 07-August-08   |        |              | Bond Future | 7.9600    | 7.9370                        | 98.5794   | 98.6652                         | 0.00          |
| 15/11/2007 | R207 On 07-February-08 |        |              | Bond Future | 8.0300    | 8.0100                        | 94.6342   | 94.7800                         | 0.00          |
| 15/11/2007 | R207 On 02-May-08      |        |              | Bond Future | 7.9500    | 7.9250                        | 97.0049   | 97.1503                         | 0.00          |
| 15/11/2007 | R207 On 07-August-08   |        |              | Bond Future | 7.8700    | 7.8490                        | 95.9336   | 96.0781                         | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2007 | R209 On 07-February-08 |        |              | Bond Future  | 7.5900    | 7.5730                        | 86.7803   | 86.9827                         | 6590.00       |
| 15/11/2007 | R209 On 02-May-08      |        |              | Bond Future  | 7.5300    | 7.5100                        | 85.7857   | 85.9901                         | 0.00          |
| 15/11/2007 | R209 On 07-August-08   |        |              | Bond Future  | 7.4700    | 7.4540                        | 88.0560   | 88.2622                         | 0.00          |
| 15/11/2007 | TRT1 On 07-February-08 |        |              | Index Future | 262.2100  | 262.4710                      | 262.2130  | 262.4710                        | 0.00          |
| 15/11/2007 | TRT1 On 02-May-08      |        |              | Index Future | 268.7700  | 268.8290                      | 268.7700  | 268.8290                        | 0.00          |
| 15/11/2007 | TRT1 On 07-August-08   |        |              | Index Future | 276.3100  | 276.5970                      | 276.3070  | 276.5970                        | 0.00          |
| 15/11/2007 | TRT1 On 06-November-08 |        |              | Index Future | 283.6400  | 283.3820                      | 283.6350  | 283.3820                        | 400.00        |