



# Derivatives Weekly Statistics Report

From 2007/11/19 To 2007/11/23

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2007	\$ / R On 17-March-08			Currency Future	6.8500	6.8506	6.8502	6.8506	21021.00
19/11/2007	\$ / R On 13-June-08			Currency Future	6.9600	6.9656	6.9645	6.9656	6358.00
19/11/2007	\$ / R On 14-December-07			Currency Future	6.7400	6.7423	6.7425	6.7423	24628.00
19/11/2007	£ / R On 17-March-08			Currency Future	14.0100	13.9724	14.0116	13.9724	0.00
19/11/2007	£ / R On 13-June-08			Currency Future	14.2000	14.1600	14.1992	14.1600	0.00
19/11/2007	£ / R On 14-December-07			Currency Future	13.8400	13.7967	13.8386	13.7967	37.00
19/11/2007	€ / R On 17-March-08			Currency Future	10.0600	10.0583	10.0576	10.0583	751.00
19/11/2007	€ / R On 13-June-08			Currency Future	10.2200	10.2258	10.2246	10.2258	72.00
19/11/2007	€ / R On 14-December-07			Currency Future	9.8900	9.8898	9.8896	9.8898	1.00
19/11/2007	ALBI On 07-February-08			Index Future	263.8600	264.4130	263.8550	264.4130	508.00
19/11/2007	ALBI On 02-May-08			Index Future	265.0800	265.0040	265.0770	265.0040	0.00
19/11/2007	ALBI On 07-August-08			Index Future	272.9000	272.8210	272.8990	272.8210	0.00
19/11/2007	ALBI On 06-November-08			Index Future	280.2500	280.1600	280.2470	280.1600	0.00
19/11/2007	CRD1 On 07-February-08			Index Future	113.2400	113.3940	113.2420	113.3940	0.00
19/11/2007	CRD1 On 02-May-08			Index Future	116.0500	116.2300	116.0480	116.2300	0.00
19/11/2007	CRD1 On 07-August-08			Index Future	121.0500	121.0000	121.0450	121.0000	0.00
19/11/2007	CRD1 On 06-November-08			Index Future	122.4700	122.6590	122.4680	122.6590	8.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2007	GOVI On 07-February-08			jGovi	265.1900	265.5910	265.1880	265.5910	5.00
19/11/2007	GOVI On 02-May-08			jGovi	272.2200	272.6900	272.2150	272.6900	0.00
19/11/2007	GOVI On 07-August-08			jGovi	279.5000	279.9880	279.5020	279.9880	0.00
19/11/2007	GOVI On 06-November-08			jGovi	286.7900	287.2920	286.7940	287.2920	60.00
19/11/2007	ILBI On 07-February-08			Index Future	299.0500	299.1030	299.0480	299.1030	0.00
19/11/2007	J153 On 31-August-10			jSwap	10.3000	10.2910	0.0719	0.0717	0.00
19/11/2007	J157 On 15-September-15			jSwap	9.1000	9.0960	0.0084	0.0086	0.00
19/11/2007	J186 On 21-December-26			jSwap	8.2500	8.2470	0.0730	0.0726	0.00
19/11/2007	J201 On 22-December-14			jSwap	9.2400	9.2370	0.0949	0.0947	0.00
19/11/2007	J203 On 15-September-17			jSwap	8.8700	8.8690	0.0896	0.0892	0.00
19/11/2007	J204 On 21-December-18			jSwap	8.7900	8.7910	0.0943	0.0940	0.00
19/11/2007	J207 On 15-January-20			jSwap	8.7000	8.6980	0.0534	0.0532	0.00
19/11/2007	JBAR On 21-December-05			jBar	0.0000	10.5840	0.0000	10.5840	0.00
19/11/2007	JFRA On 07-February-08			jFra	10.9700	10.9690	0.0266	0.0266	0.00
19/11/2007	JFRA On 05-February-09			jFra	10.2200	10.2030	0.0248	0.0248	0.00
19/11/2007	JFRA On 02-May-08			jFra	10.9800	10.9790	0.0284	0.0284	0.00
19/11/2007	JFRA On 07-May-09			jFra	9.9700	9.9730	0.0243	0.0243	0.00
19/11/2007	JFRA On 07-August-08			jFra	10.8200	10.8080	0.0263	0.0262	0.00
19/11/2007	JFRA On 06-August-09			jFra	9.6800	9.6730	0.0236	0.0236	0.00
19/11/2007	JFRA On 06-November-08			jFra	10.5300	10.5340	0.0256	0.0256	0.00
19/11/2007	JFRA On 05-November-09			jFra	9.4500	9.4370	0.0230	0.0230	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
19/11/2007	JN02 On 07-February-08			jNote	10.3600	10.3530	0.1840	0.1839	0.00
19/11/2007	JN02 On 02-May-08			jNote	10.1500	10.1400	0.1820	0.1819	0.00
19/11/2007	JN02 On 07-August-08			jNote	9.9000	9.8870	0.1766	0.1765	0.00
19/11/2007	JN05 On 07-February-08			jNote	9.3600	9.3560	0.3666	0.3665	0.00
19/11/2007	JN05 On 02-May-08			jNote	9.2100	9.2050	0.3622	0.3621	0.00
19/11/2007	JN05 On 07-August-08			jNote	9.0300	9.0290	0.3559	0.3558	0.00
19/11/2007	JN10 On 07-February-08			jNote	8.6400	8.6340	0.5634	0.5633	0.00
19/11/2007	JN10 On 02-May-08			jNote	8.5300	8.5290	0.5605	0.5604	0.00
19/11/2007	JN10 On 07-August-08			jNote	8.4100	8.4090	0.5555	0.5554	0.00
19/11/2007	JROD On 31-January-08			jRod	10.6600	10.6820	0.0068	0.0074	0.00
19/11/2007	JROD On 29-February-08			jRod	10.4600	10.4710	0.0123	0.0129	0.00
19/11/2007	JROD On 31-March-08			jRod	10.6900	10.7040	0.0136	0.0141	0.00
19/11/2007	JROD On 30-April-08			jRod	10.8800	10.8950	0.0141	0.0147	0.00
19/11/2007	JROD On 30-May-08			jRod	10.6600	10.6670	0.0195	0.0201	0.00
19/11/2007	JROD On 30-June-08			jRod	10.8100	10.8200	0.0207	0.0212	0.00
19/11/2007	JROD On 31-July-08			jRod	10.9500	10.9650	0.0214	0.0219	0.00
19/11/2007	JROD On 30-November-07			jRod	9.9600	9.9660	0.0051	0.0057	0.00
19/11/2007	JROD On 31-December-07			jRod	10.2900	10.3030	0.0061	0.0066	0.00
19/11/2007	OTH1 On 07-February-08			Index Future	258.7300	259.4250	258.7300	259.4250	0.00
19/11/2007	OTH1 On 02-May-08			Index Future	265.1400	265.9130	265.1420	265.9130	0.00
19/11/2007	OTH1 On 07-August-08			Index Future	250.4700	250.3960	250.4680	250.3960	0.00
19/11/2007	OTH1 On 06-November-08			Index Future	279.8100	280.6220	279.8100	280.6220	12.00
19/11/2007	R153 On 07-February-08			Bond Future	9.0300	8.9440	114.7569	114.9644	8734.00
19/11/2007	R153 On 02-May-08			Bond Future	8.8000	8.7330	111.0220	111.1588	0.00
19/11/2007	R153 On 07-August-08			Bond Future	8.5700	8.5220	113.9923	114.0876	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
19/11/2007	R157 On 07-February-08			Bond Future	8.1800	8.1170	135.1637	135.6013	9198.00
19/11/2007	R157 On 02-May-08			Bond Future	8.0500	8.0010	131.7141	132.0525	0.00
19/11/2007	R157 On 07-August-08			Bond Future	7.9400	7.8950	135.2040	135.4833	2500.00
19/11/2007	R186 On 07-February-08			Bond Future	7.9300	7.8820	126.3833	126.9826	0.00
19/11/2007	R186 On 02-May-08			Bond Future	7.8500	7.8060	129.6168	130.1606	0.00
19/11/2007	R186 On 07-August-08			Bond Future	7.7800	7.7400	127.7754	128.2851	0.00
19/11/2007	R196 On 07-February-08			Bond Future	9.7500	9.6630	104.7881	104.8757	0.00
19/11/2007	R196 On 02-May-08			Bond Future	9.4700	9.3520	102.2460	102.3347	0.00
19/11/2007	R196 On 07-August-08			Bond Future	9.1100	8.9710	104.9460	105.0181	0.00
19/11/2007	R201 On 07-February-08			Bond Future	8.2600	8.1850	103.7856	104.1690	910.00
19/11/2007	R201 On 02-May-08			Bond Future	8.1200	8.0570	106.4464	106.7868	0.00
19/11/2007	R201 On 07-August-08			Bond Future	8.0100	7.9430	104.8721	105.1941	0.00
19/11/2007	R203 On 07-February-08			Bond Future	8.1100	8.0380	104.3416	104.7865	0.00
19/11/2007	R203 On 02-May-08			Bond Future	8.0000	7.9350	102.8294	103.2247	0.00
19/11/2007	R203 On 07-August-08			Bond Future	7.9000	7.8420	105.5908	105.9684	0.00
19/11/2007	R204 On 07-February-08			Bond Future	8.1000	8.0350	100.4219	100.8919	3331.00
19/11/2007	R204 On 02-May-08			Bond Future	8.0000	7.9410	102.9947	103.4200	0.00
19/11/2007	R204 On 07-August-08			Bond Future	7.9200	7.8580	101.7072	102.1147	0.00
19/11/2007	R206 On 07-February-08			Bond Future	8.3000	8.2110	96.8916	97.2843	0.00
19/11/2007	R206 On 02-May-08			Bond Future	8.1500	8.0740	99.3801	99.7331	0.00
19/11/2007	R206 On 07-August-08			Bond Future	8.0300	7.9470	98.2843	98.6223	0.00
19/11/2007	R207 On 07-February-08			Bond Future	8.0900	8.0200	94.2275	94.7070	0.00
19/11/2007	R207 On 02-May-08			Bond Future	8.0000	7.9350	96.6426	97.0775	0.00
19/11/2007	R207 On 07-August-08			Bond Future	7.9200	7.8590	95.5878	96.0058	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
19/11/2007	R209 On 07-February-08			Bond Future	7.6300	7.5830	86.3779	86.8814	6590.00
19/11/2007	R209 On 02-May-08			Bond Future	7.5700	7.5200	85.4297	85.8878	0.00
19/11/2007	R209 On 07-August-08			Bond Future	7.5100	7.4640	87.7277	88.1590	0.00
19/11/2007	TRT1 On 07-February-08			Index Future	261.9600	262.3620	261.9550	262.3620	0.00
19/11/2007	TRT1 On 02-May-08			Index Future	268.4500	268.9230	268.4470	268.9230	0.00
19/11/2007	TRT1 On 07-August-08			Index Future	276.6100	276.5320	276.6100	276.5320	0.00
19/11/2007	TRT1 On 06-November-08			Index Future	283.3000	283.7990	283.2980	283.7990	400.00
20/11/2007	\$ / R On 17-March-08			Currency Future	6.8500	6.8502	6.8506	6.8502	21039.00
20/11/2007	\$ / R On 13-June-08			Currency Future	6.9700	6.9645	6.9655	6.9645	6358.00
20/11/2007	\$ / R On 14-December-07			Currency Future	6.7400	6.7425	6.7430	6.7425	24629.00
20/11/2007	£ / R On 17-March-08			Currency Future	14.0800	14.0116	14.0762	14.0116	0.00
20/11/2007	£ / R On 13-June-08			Currency Future	14.2700	14.1992	14.2677	14.1992	38.00
20/11/2007	£ / R On 14-December-07			Currency Future	13.9000	13.8386	13.9015	13.8386	37.00
20/11/2007	€ / R On 17-March-08			Currency Future	10.1500	10.0576	10.1454	10.0576	751.00
20/11/2007	€ / R On 13-June-08			Currency Future	10.3200	10.2246	10.3158	10.2246	72.00
20/11/2007	€ / R On 14-December-07			Currency Future	9.9800	9.8896	9.9764	9.8896	1.00
20/11/2007	ALBI On 07-February-08			Index Future	263.3500	263.8550	263.3460	263.8550	508.00
20/11/2007	ALBI On 02-May-08			Index Future	270.2900	265.0770	270.2880	265.0770	0.00
20/11/2007	ALBI On 07-August-08			Index Future	278.2800	272.8990	278.2750	272.8990	0.00
20/11/2007	ALBI On 06-November-08			Index Future	285.7800	280.2470	285.7830	280.2470	0.00
20/11/2007	CRD1 On 07-February-08			Index Future	113.0500	113.2420	113.0540	113.2420	0.00
20/11/2007	CRD1 On 02-May-08			Index Future	115.8600	116.0480	115.8560	116.0480	0.00
20/11/2007	CRD1 On 07-August-08			Index Future	120.6400	121.0450	120.6350	121.0450	0.00
20/11/2007	CRD1 On 06-November-08			Index Future	122.2700	122.4680	122.2670	122.4680	8.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2007	GOVI On 07-February-08			jGovi	264.6500	265.1880	264.6485	265.1880	5.00
20/11/2007	GOVI On 02-May-08			jGovi	271.6600	272.2150	271.6620	272.2150	0.00
20/11/2007	GOVI On 07-August-08			jGovi	278.9300	279.5020	278.9345	279.5020	0.00
20/11/2007	GOVI On 06-November-08			jGovi	286.2100	286.7940	286.2130	286.7940	60.00
20/11/2007	ILBI On 07-February-08			Index Future	299.3800	299.0480	299.3760	299.0480	0.00
20/11/2007	J153 On 31-August-10			jSwap	10.3600	10.2960	0.0735	0.0719	0.00
20/11/2007	J157 On 15-September-15			jSwap	9.1700	9.1000	0.0045	0.0084	0.00
20/11/2007	J186 On 21-December-26			jSwap	8.2800	8.2500	0.0758	0.0730	0.00
20/11/2007	J201 On 22-December-14			jSwap	9.3000	9.2400	0.0980	0.0949	0.00
20/11/2007	J203 On 15-September-17			jSwap	8.9400	8.8730	0.0934	0.0896	0.00
20/11/2007	J204 On 21-December-18			jSwap	8.8600	8.7940	0.0985	0.0943	0.00
20/11/2007	J207 On 15-January-20			jSwap	8.7600	8.7010	0.0578	0.0534	0.00
20/11/2007	JBAR On 21-December-05			jBar	10.9300	0.0000	10.9250	0.0000	0.00
20/11/2007	JFRA On 07-February-08			jFra	10.9800	10.9650	0.0266	0.0266	0.00
20/11/2007	JFRA On 05-February-09			jFra	10.3000	10.2180	0.0250	0.0248	0.00
20/11/2007	JFRA On 02-May-08			jFra	11.0000	10.9840	0.0284	0.0284	0.00
20/11/2007	JFRA On 07-May-09			jFra	10.0100	9.9730	0.0244	0.0243	0.00
20/11/2007	JFRA On 07-August-08			jFra	10.8400	10.8170	0.0263	0.0263	0.00
20/11/2007	JFRA On 06-August-09			jFra	9.7000	9.6800	0.0236	0.0236	0.00
20/11/2007	JFRA On 06-November-08			jFra	10.6000	10.5340	0.0258	0.0256	0.00
20/11/2007	JFRA On 05-November-09			jFra	9.5700	9.4450	0.0233	0.0230	0.00

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20/11/2007	JN02 On 07-February-08			jNote	10.4100	10.3580	0.1848	0.1840	0.00
20/11/2007	JN02 On 02-May-08			jNote	10.2100	10.1470	0.1831	0.1820	0.00
20/11/2007	JN02 On 07-August-08			jNote	9.9800	9.8950	0.1780	0.1766	0.00
20/11/2007	JN05 On 07-February-08			jNote	9.4400	9.3600	0.3690	0.3666	0.00
20/11/2007	JN05 On 02-May-08			jNote	9.2900	9.2090	0.3647	0.3622	0.00
20/11/2007	JN05 On 07-August-08			jNote	9.1200	9.0330	0.3586	0.3559	0.00
20/11/2007	JN10 On 07-February-08			jNote	8.7000	8.6370	0.5659	0.5634	0.00
20/11/2007	JN10 On 02-May-08			jNote	8.6000	8.5320	0.5631	0.5605	0.00
20/11/2007	JN10 On 07-August-08			jNote	8.4800	8.4120	0.5582	0.5555	0.00
20/11/2007	JROD On 31-January-08			jRod	10.6800	10.6600	0.0069	0.0068	0.00
20/11/2007	JROD On 29-February-08			jRod	10.4900	10.4610	0.0125	0.0123	0.00
20/11/2007	JROD On 31-March-08			jRod	10.7500	10.6930	0.0138	0.0136	0.00
20/11/2007	JROD On 30-April-08			jRod	10.9700	10.8820	0.0145	0.0141	0.00
20/11/2007	JROD On 30-May-08			jRod	10.7300	10.6570	0.0201	0.0195	0.00
20/11/2007	JROD On 30-June-08			jRod	10.8900	10.8090	0.0213	0.0207	0.00
20/11/2007	JROD On 31-July-08			jRod	11.0400	10.9530	0.0220	0.0214	0.00
20/11/2007	JROD On 30-November-07			jRod	9.9600	9.9610	0.0051	0.0051	0.00
20/11/2007	JROD On 31-December-07			jRod	10.2900	10.2850	0.0061	0.0061	0.00
20/11/2007	OTH1 On 07-February-08			Index Future	258.0100	258.7300	258.0130	258.7300	0.00
20/11/2007	OTH1 On 02-May-08			Index Future	264.4100	265.1420	264.4080	265.1420	0.00
20/11/2007	OTH1 On 07-August-08			Index Future	272.5600	250.4680	272.5570	250.4680	0.00
20/11/2007	OTH1 On 06-November-08			Index Future	279.0400	279.8100	279.0370	279.8100	12.00
20/11/2007	R153 On 07-February-08			Bond Future	9.0800	9.0320	114.6392	114.7569	8734.00
20/11/2007	R153 On 02-May-08			Bond Future	8.8500	8.7960	110.9136	111.0220	0.00
20/11/2007	R153 On 07-August-08			Bond Future	8.6200	8.5710	113.8951	113.9923	0.00

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20/11/2007	R157 On 07-February-08			Bond Future	8.2200	8.1830	134.8994	135.1637	9198.00
20/11/2007	R157 On 02-May-08			Bond Future	8.0900	8.0530	131.4545	131.7141	0.00
20/11/2007	R157 On 07-August-08			Bond Future	7.9800	7.9390	134.9507	135.2040	2500.00
20/11/2007	R186 On 07-February-08			Bond Future	7.9500	7.9340	126.1539	126.3833	0.00
20/11/2007	R186 On 02-May-08			Bond Future	7.8700	7.8530	129.3864	129.6168	0.00
20/11/2007	R186 On 07-August-08			Bond Future	7.8000	7.7840	127.5447	127.7754	0.00
20/11/2007	R196 On 07-February-08			Bond Future	9.7900	9.7530	104.7511	104.7881	0.00
20/11/2007	R196 On 02-May-08			Bond Future	9.3800	9.4670	102.3108	102.2460	0.00
20/11/2007	R196 On 07-August-08			Bond Future	8.9100	9.1070	105.0510	104.9460	0.00
20/11/2007	R201 On 07-February-08			Bond Future	8.3000	8.2580	103.5763	103.7856	910.00
20/11/2007	R201 On 02-May-08			Bond Future	8.1600	8.1230	106.2408	106.4464	0.00
20/11/2007	R201 On 07-August-08			Bond Future	8.0500	8.0070	104.6716	104.8721	0.00
20/11/2007	R203 On 07-February-08			Bond Future	8.1500	8.1050	104.0773	104.3416	0.00
20/11/2007	R203 On 02-May-08			Bond Future	8.0400	7.9950	102.5669	102.8294	0.00
20/11/2007	R203 On 07-August-08			Bond Future	7.9600	7.9000	105.2280	105.5908	0.00
20/11/2007	R204 On 07-February-08			Bond Future	8.1400	8.1010	100.1385	100.4219	3331.00
20/11/2007	R204 On 02-May-08			Bond Future	8.0400	8.0010	102.7125	102.9947	0.00
20/11/2007	R204 On 07-August-08			Bond Future	7.9600	7.9160	101.4273	101.7072	0.00
20/11/2007	R206 On 07-February-08			Bond Future	8.3400	8.2980	96.7117	96.8916	0.00
20/11/2007	R206 On 02-May-08			Bond Future	8.1900	8.1540	99.2042	99.3801	0.00
20/11/2007	R206 On 07-August-08			Bond Future	8.0700	8.0260	98.1137	98.2843	0.00
20/11/2007	R207 On 07-February-08			Bond Future	8.1300	8.0860	93.9385	94.2275	0.00
20/11/2007	R207 On 02-May-08			Bond Future	8.0400	7.9950	96.3541	96.6426	0.00
20/11/2007	R207 On 07-August-08			Bond Future	7.9600	7.9170	95.3010	95.5878	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
20/11/2007	R209 On 07-February-08			Bond Future	7.6500	7.6330	86.1779	86.3779	6590.00
20/11/2007	R209 On 02-May-08			Bond Future	7.5900	7.5650	85.2274	85.4297	0.00
20/11/2007	R209 On 07-August-08			Bond Future	7.5300	7.5060	87.5235	87.7277	0.00
20/11/2007	TRT1 On 07-February-08			Index Future	261.4200	261.9550	261.4170	261.9550	0.00
20/11/2007	TRT1 On 02-May-08			Index Future	267.9000	268.4470	267.8960	268.4470	0.00
20/11/2007	TRT1 On 07-August-08			Index Future	276.2000	276.6100	276.2040	276.6100	0.00
20/11/2007	TRT1 On 06-November-08			Index Future	282.7200	283.2980	282.7190	283.2980	400.00
21/11/2007	\$ / R On 17-March-08			Currency Future	6.9400	6.8506	6.9362	6.8506	21037.00
21/11/2007	\$ / R On 13-June-08			Currency Future	7.0500	6.9655	7.0528	6.9655	6383.00
21/11/2007	\$ / R On 14-December-07			Currency Future	6.8200	6.7430	6.8249	6.7430	24466.00
21/11/2007	£ / R On 17-March-08			Currency Future	14.2300	14.0762	14.2271	14.0762	0.00
21/11/2007	£ / R On 13-June-08			Currency Future	14.4200	14.2677	14.4178	14.2677	38.00
21/11/2007	£ / R On 14-December-07			Currency Future	14.0500	13.9015	14.0468	13.9015	37.00
21/11/2007	€ / R On 17-March-08			Currency Future	10.3000	10.1454	10.3041	10.1454	751.00
21/11/2007	€ / R On 13-June-08			Currency Future	10.4800	10.3158	10.4751	10.3158	72.00
21/11/2007	€ / R On 14-December-07			Currency Future	10.1300	9.9764	10.1310	9.9764	1.00
21/11/2007	ALBI On 07-February-08			Index Future	262.8800	263.3460	262.8800	263.3460	508.00
21/11/2007	ALBI On 02-May-08			Index Future	269.7700	270.2880	269.7700	270.2880	0.00
21/11/2007	ALBI On 07-August-08			Index Future	277.7700	278.2750	277.7650	278.2750	0.00
21/11/2007	ALBI On 06-November-08			Index Future	285.2800	285.7830	285.2830	285.7830	0.00
21/11/2007	CRD1 On 07-February-08			Index Future	112.8500	113.0540	112.8510	113.0540	0.00
21/11/2007	CRD1 On 02-May-08			Index Future	115.7000	115.8560	115.6970	115.8560	0.00
21/11/2007	CRD1 On 07-August-08			Index Future	120.4400	120.6350	120.4380	120.6350	0.00
21/11/2007	CRD1 On 06-November-08			Index Future	122.1600	122.2670	122.1560	122.2670	8.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2007	GOVI On 07-February-08			jGovi	264.1300	264.6485	264.1305	264.6485	5.00
21/11/2007	GOVI On 02-May-08			jGovi	271.2500	271.6620	271.2525	271.6620	0.00
21/11/2007	GOVI On 07-August-08			jGovi	278.5800	278.9345	278.5760	278.9345	0.00
21/11/2007	GOVI On 06-November-08			jGovi	285.9100	286.2130	285.9095	286.2130	60.00
21/11/2007	ILBI On 07-February-08			Index Future	299.3600	299.3760	299.3560	299.3760	0.00
21/11/2007	J153 On 31-August-10			jSwap	10.4000	10.3590	0.0745	0.0735	0.00
21/11/2007	J157 On 15-September-15			jSwap	9.2400	9.1700	0.0006	0.0045	0.00
21/11/2007	J186 On 21-December-26			jSwap	8.3500	8.2810	0.0816	0.0758	0.00
21/11/2007	J201 On 22-December-14			jSwap	9.3700	9.2990	0.1019	0.0980	0.00
21/11/2007	J203 On 15-September-17			jSwap	9.0100	8.9350	0.0977	0.0934	0.00
21/11/2007	J204 On 21-December-18			jSwap	8.9200	8.8550	0.1026	0.0985	0.00
21/11/2007	J207 On 15-January-20			jSwap	8.8200	8.7610	0.0621	0.0578	0.00
21/11/2007	JBAR On 21-December-05			jBar	10.9700	10.9250	10.9670	10.9250	0.00
21/11/2007	JFRA On 07-February-08			jFra	11.0000	10.9750	0.0267	0.0266	0.00
21/11/2007	JFRA On 05-February-09			jFra	10.3700	10.3020	0.0252	0.0250	0.00
21/11/2007	JFRA On 02-May-08			jFra	11.0300	10.9960	0.0285	0.0284	0.00
21/11/2007	JFRA On 07-May-09			jFra	10.0500	10.0120	0.0244	0.0244	0.00
21/11/2007	JFRA On 07-August-08			jFra	10.8700	10.8390	0.0264	0.0263	0.00
21/11/2007	JFRA On 06-August-09			jFra	9.7800	9.7020	0.0238	0.0236	0.00
21/11/2007	JFRA On 06-November-08			jFra	10.6500	10.6030	0.0259	0.0258	0.00
21/11/2007	JFRA On 05-November-09			jFra	9.5900	9.5690	0.0234	0.0233	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2007	JN02 On 07-February-08			jNote	10.4500	10.4050	0.1855	0.1848	0.00
21/11/2007	JN02 On 02-May-08			jNote	10.2600	10.2100	0.1838	0.1831	0.00
21/11/2007	JN02 On 07-August-08			jNote	10.0200	9.9770	0.1787	0.1780	0.00
21/11/2007	JN05 On 07-February-08			jNote	9.5100	9.4360	0.3714	0.3690	0.00
21/11/2007	JN05 On 02-May-08			jNote	9.3700	9.2900	0.3673	0.3647	0.00
21/11/2007	JN05 On 07-August-08			jNote	9.2000	9.1180	0.3612	0.3586	0.00
21/11/2007	JN10 On 07-February-08			jNote	8.7700	8.7000	0.5687	0.5659	0.00
21/11/2007	JN10 On 02-May-08			jNote	8.6700	8.5980	0.5658	0.5631	0.00
21/11/2007	JN10 On 07-August-08			jNote	8.5500	8.4800	0.5609	0.5582	0.00
21/11/2007	JROD On 31-January-08			jRod	10.7000	10.6790	0.0069	0.0069	0.00
21/11/2007	JROD On 29-February-08			jRod	10.5000	10.4890	0.0125	0.0125	0.00
21/11/2007	JROD On 31-March-08			jRod	10.7600	10.7490	0.0139	0.0138	0.00
21/11/2007	JROD On 30-April-08			jRod	10.9800	10.9690	0.0146	0.0145	0.00
21/11/2007	JROD On 30-May-08			jRod	10.7300	10.7310	0.0201	0.0201	0.00
21/11/2007	JROD On 30-June-08			jRod	10.8900	10.8920	0.0213	0.0213	0.00
21/11/2007	JROD On 31-July-08			jRod	11.0400	11.0390	0.0220	0.0220	0.00
21/11/2007	JROD On 30-November-07			jRod	9.9600	9.9590	0.0051	0.0051	0.00
21/11/2007	JROD On 31-December-07			jRod	10.2900	10.2850	0.0061	0.0061	0.00
21/11/2007	OTH1 On 07-February-08			Index Future	257.4600	258.0130	257.4580	258.0130	0.00
21/11/2007	OTH1 On 02-May-08			Index Future	263.9500	264.4080	263.9530	264.4080	0.00
21/11/2007	OTH1 On 07-August-08			Index Future	271.9700	272.5570	271.9710	272.5570	0.00
21/11/2007	OTH1 On 06-November-08			Index Future	278.6900	279.0370	278.6870	279.0370	12.00
21/11/2007	R153 On 07-February-08			Bond Future	9.1100	9.0820	114.5687	114.6392	8734.00
21/11/2007	R153 On 02-May-08			Bond Future	8.8800	8.8460	110.8486	110.9136	0.00
21/11/2007	R153 On 07-August-08			Bond Future	8.6500	8.6210	113.8369	113.8951	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2007	R157 On 07-February-08			Bond Future	8.2500	8.2230	134.7017	134.8994	9198.00
21/11/2007	R157 On 02-May-08			Bond Future	8.1200	8.0930	131.2603	131.4545	0.00
21/11/2007	R157 On 07-August-08			Bond Future	8.0100	7.9790	134.7612	134.9507	2500.00
21/11/2007	R186 On 07-February-08			Bond Future	7.9700	7.9540	125.9252	126.1539	0.00
21/11/2007	R186 On 02-May-08			Bond Future	7.8900	7.8730	129.1567	129.3864	0.00
21/11/2007	R186 On 07-August-08			Bond Future	7.8200	7.8040	127.3147	127.5447	0.00
21/11/2007	R196 On 07-February-08			Bond Future	9.8500	9.7910	104.6957	104.7511	0.00
21/11/2007	R196 On 02-May-08			Bond Future	9.4400	9.3830	102.2660	102.3108	0.00
21/11/2007	R196 On 07-August-08			Bond Future	8.9600	8.9090	105.0223	105.0510	0.00
21/11/2007	R201 On 07-February-08			Bond Future	8.3300	8.2980	103.4196	103.5763	910.00
21/11/2007	R201 On 02-May-08			Bond Future	8.1900	8.1630	106.0869	106.2408	0.00
21/11/2007	R201 On 07-August-08			Bond Future	8.0800	8.0470	104.5214	104.6716	0.00
21/11/2007	R203 On 07-February-08			Bond Future	8.1800	8.1450	103.8796	104.0773	0.00
21/11/2007	R203 On 02-May-08			Bond Future	8.0700	8.0350	102.3707	102.5669	0.00
21/11/2007	R203 On 07-August-08			Bond Future	7.9700	7.9560	105.1375	105.2280	0.00
21/11/2007	R204 On 07-February-08			Bond Future	8.1800	8.1410	99.8561	100.1385	3331.00
21/11/2007	R204 On 02-May-08			Bond Future	8.0800	8.0410	102.4314	102.7125	0.00
21/11/2007	R204 On 07-August-08			Bond Future	8.0000	7.9560	101.1485	101.4273	0.00
21/11/2007	R206 On 07-February-08			Bond Future	8.3700	8.3380	96.5771	96.7117	0.00
21/11/2007	R206 On 02-May-08			Bond Future	8.2200	8.1940	99.0726	99.2042	0.00
21/11/2007	R206 On 07-August-08			Bond Future	8.1000	8.0660	97.9860	98.1137	0.00
21/11/2007	R207 On 07-February-08			Bond Future	8.1500	8.1260	93.7944	93.9385	0.00
21/11/2007	R207 On 02-May-08			Bond Future	8.0600	8.0350	96.2103	96.3541	0.00
21/11/2007	R207 On 07-August-08			Bond Future	7.9800	7.9570	95.1580	95.3010	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2007	R209 On 07-February-08			Bond Future	7.6700	7.6530	85.9786	86.1779	6590.00
21/11/2007	R209 On 02-May-08			Bond Future	7.6100	7.5850	85.0259	85.2274	0.00
21/11/2007	R209 On 07-August-08			Bond Future	7.5500	7.5260	87.3201	87.5235	0.00
21/11/2007	TRT1 On 07-February-08			Index Future	260.9100	261.4170	260.9050	261.4170	0.00
21/11/2007	TRT1 On 02-May-08			Index Future	267.4900	267.8960	267.4860	267.8960	0.00
21/11/2007	TRT1 On 07-August-08			Index Future	275.7100	276.2040	275.7090	276.2040	0.00
21/11/2007	TRT1 On 06-November-08			Index Future	282.4200	282.7190	282.4170	282.7190	400.00
22/11/2007	\$ / R On 17-March-08			Currency Future	6.9200	6.9362	6.9248	6.9362	20937.00
22/11/2007	\$ / R On 13-June-08			Currency Future	7.0400	7.0528	7.0436	7.0528	6403.00
22/11/2007	\$ / R On 14-December-07			Currency Future	6.8100	6.8249	6.8144	6.8249	24467.00
22/11/2007	£ / R On 17-March-08			Currency Future	14.2400	14.2271	14.2377	14.2271	0.00
22/11/2007	£ / R On 13-June-08			Currency Future	14.4300	14.4178	14.4333	14.4178	38.00
22/11/2007	£ / R On 14-December-07			Currency Future	14.0600	14.0468	14.0581	14.0468	37.00
22/11/2007	€ / R On 17-March-08			Currency Future	10.2900	10.3041	10.2883	10.3041	751.00
22/11/2007	€ / R On 13-June-08			Currency Future	10.4600	10.4751	10.4616	10.4751	72.00
22/11/2007	€ / R On 14-December-07			Currency Future	10.1200	10.1310	10.1168	10.1310	1.00
22/11/2007	ALBI On 07-February-08			Index Future	262.3400	262.8800	262.3440	262.8800	508.00
22/11/2007	ALBI On 02-May-08			Index Future	269.1900	269.7700	269.1890	269.7700	0.00
22/11/2007	ALBI On 07-August-08			Index Future	277.1500	277.7650	277.1530	277.7650	0.00
22/11/2007	ALBI On 06-November-08			Index Future	284.6500	285.2830	284.6520	285.2830	0.00
22/11/2007	CRD1 On 07-February-08			Index Future	112.7000	112.8510	112.6990	112.8510	0.00
22/11/2007	CRD1 On 02-May-08			Index Future	115.5400	115.6970	115.5420	115.6970	0.00
22/11/2007	CRD1 On 07-August-08			Index Future	120.2700	120.4380	120.2690	120.4380	0.00
22/11/2007	CRD1 On 06-November-08			Index Future	121.9900	122.1560	121.9930	122.1560	8.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2007	GOVI On 07-February-08			jGovi	263.5700	264.1305	263.5700	264.1305	5.00
22/11/2007	GOVI On 02-May-08			jGovi	270.6800	271.2525	270.6760	271.2525	0.00
22/11/2007	GOVI On 07-August-08			jGovi	277.9900	278.5760	277.9850	278.5760	0.00
22/11/2007	GOVI On 06-November-08			jGovi	285.3000	285.9095	285.3040	285.9095	60.00
22/11/2007	ILBI On 07-February-08			Index Future	299.6400	299.3560	299.6380	299.3560	0.00
22/11/2007	J153 On 31-August-10			jSwap	10.4300	10.3990	0.0753	0.0745	0.00
22/11/2007	J157 On 15-September-15			jSwap	9.2700	9.2400	0.0012	0.0006	0.00
22/11/2007	J186 On 21-December-26			jSwap	8.3800	8.3450	0.0845	0.0816	0.00
22/11/2007	J201 On 22-December-14			jSwap	9.4000	9.3730	0.1033	0.1019	0.00
22/11/2007	J203 On 15-September-17			jSwap	9.0400	9.0050	0.0996	0.0977	0.00
22/11/2007	J204 On 21-December-18			jSwap	8.9500	8.9160	0.1049	0.1026	0.00
22/11/2007	J207 On 15-January-20			jSwap	8.8500	8.8190	0.0646	0.0621	0.00
22/11/2007	JBAR On 21-December-05			jBar	10.9800	10.9670	10.9750	10.9670	0.00
22/11/2007	JFRA On 07-February-08			jFra	10.9900	11.0020	0.0267	0.0267	0.00
22/11/2007	JFRA On 05-February-09			jFra	10.3900	10.3710	0.0252	0.0252	0.00
22/11/2007	JFRA On 02-May-08			jFra	11.0100	11.0270	0.0284	0.0285	0.00
22/11/2007	JFRA On 07-May-09			jFra	10.0800	10.0520	0.0245	0.0244	0.00
22/11/2007	JFRA On 07-August-08			jFra	10.8700	10.8740	0.0264	0.0264	0.00
22/11/2007	JFRA On 06-August-09			jFra	9.8000	9.7810	0.0238	0.0238	0.00
22/11/2007	JFRA On 06-November-08			jFra	10.6600	10.6500	0.0259	0.0259	0.00
22/11/2007	JFRA On 05-November-09			jFra	9.6900	9.5920	0.0236	0.0234	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2007	JN02 On 07-February-08			jNote	10.4600	10.4480	0.1857	0.1855	0.00
22/11/2007	JN02 On 02-May-08			jNote	10.2900	10.2550	0.1843	0.1838	0.00
22/11/2007	JN02 On 07-August-08			jNote	10.0700	10.0240	0.1795	0.1787	0.00
22/11/2007	JN05 On 07-February-08			jNote	9.5300	9.5100	0.3719	0.3714	0.00
22/11/2007	JN05 On 02-May-08			jNote	9.3900	9.3680	0.3677	0.3673	0.00
22/11/2007	JN05 On 07-August-08			jNote	9.2200	9.1990	0.3618	0.3612	0.00
22/11/2007	JN10 On 07-February-08			jNote	8.8000	8.7700	0.5703	0.5687	0.00
22/11/2007	JN10 On 02-May-08			jNote	8.7000	8.6670	0.5675	0.5658	0.00
22/11/2007	JN10 On 07-August-08			jNote	8.5900	8.5490	0.5627	0.5609	0.00
22/11/2007	JROD On 31-January-08			jRod	10.6900	10.7000	0.0069	0.0069	0.00
22/11/2007	JROD On 29-February-08			jRod	10.5000	10.5040	0.0125	0.0125	0.00
22/11/2007	JROD On 31-March-08			jRod	10.7700	10.7630	0.0139	0.0139	0.00
22/11/2007	JROD On 30-April-08			jRod	10.9900	10.9770	0.0146	0.0146	0.00
22/11/2007	JROD On 30-May-08			jRod	10.7400	10.7320	0.0201	0.0201	0.00
22/11/2007	JROD On 30-June-08			jRod	10.9000	10.8920	0.0214	0.0213	0.00
22/11/2007	JROD On 31-July-08			jRod	11.0500	11.0420	0.0221	0.0220	0.00
22/11/2007	JROD On 30-November-07			jRod	9.9600	9.9570	0.0051	0.0051	0.00
22/11/2007	JROD On 31-December-07			jRod	10.2800	10.2900	0.0061	0.0061	0.00
22/11/2007	OTH1 On 07-February-08			Index Future	256.6900	257.4580	256.6910	257.4580	0.00
22/11/2007	OTH1 On 02-May-08			Index Future	263.1700	263.9530	263.1660	263.9530	0.00
22/11/2007	OTH1 On 07-August-08			Index Future	271.0600	271.9710	271.0630	271.9710	0.00
22/11/2007	OTH1 On 06-November-08			Index Future	277.8600	278.6870	277.8580	278.6870	12.00
22/11/2007	R153 On 07-February-08			Bond Future	9.1300	9.1120	114.5217	114.5687	8734.00
22/11/2007	R153 On 02-May-08			Bond Future	8.9000	8.8760	110.8053	110.8486	0.00
22/11/2007	R153 On 07-August-08			Bond Future	8.6700	8.6510	113.7981	113.8369	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2007	R157 On 07-February-08			Bond Future	8.2900	8.2530	134.4386	134.7017	9198.00
22/11/2007	R157 On 02-May-08			Bond Future	8.1600	8.1230	131.0019	131.2603	0.00
22/11/2007	R157 On 07-August-08			Bond Future	8.0500	8.0090	134.5090	134.7612	2500.00
22/11/2007	R186 On 07-February-08			Bond Future	8.0100	7.9740	125.4696	125.9252	0.00
22/11/2007	R186 On 02-May-08			Bond Future	7.9300	7.8930	128.6992	129.1567	0.00
22/11/2007	R186 On 07-August-08			Bond Future	7.8600	7.8240	126.8565	127.3147	0.00
22/11/2007	R196 On 07-February-08			Bond Future	9.8700	9.8480	104.6753	104.6957	0.00
22/11/2007	R196 On 02-May-08			Bond Future	9.5100	9.4410	102.2128	102.2660	0.00
22/11/2007	R196 On 07-August-08			Bond Future	9.0800	8.9630	104.9603	105.0223	0.00
22/11/2007	R201 On 07-February-08			Bond Future	8.3700	8.3280	103.2112	103.4196	910.00
22/11/2007	R201 On 02-May-08			Bond Future	8.2300	8.1930	105.8822	106.0869	0.00
22/11/2007	R201 On 07-August-08			Bond Future	8.1200	8.0770	104.3217	104.5214	0.00
22/11/2007	R203 On 07-February-08			Bond Future	8.2300	8.1750	103.5512	103.8796	0.00
22/11/2007	R203 On 02-May-08			Bond Future	8.1200	8.0650	102.0446	102.3707	0.00
22/11/2007	R203 On 07-August-08			Bond Future	8.0200	7.9700	104.8154	105.1375	0.00
22/11/2007	R204 On 07-February-08			Bond Future	8.2200	8.1810	99.5748	99.8561	3331.00
22/11/2007	R204 On 02-May-08			Bond Future	8.1200	8.0810	102.1512	102.4314	0.00
22/11/2007	R204 On 07-August-08			Bond Future	8.0400	7.9960	100.8707	101.1485	0.00
22/11/2007	R206 On 07-February-08			Bond Future	8.4200	8.3680	96.3532	96.5771	0.00
22/11/2007	R206 On 02-May-08			Bond Future	8.2700	8.2240	98.8536	99.0726	0.00
22/11/2007	R206 On 07-August-08			Bond Future	8.1500	8.0960	97.7737	97.9860	0.00
22/11/2007	R207 On 07-February-08			Bond Future	8.2000	8.1460	93.4356	93.7944	0.00
22/11/2007	R207 On 02-May-08			Bond Future	8.1100	8.0550	95.8521	96.2103	0.00
22/11/2007	R207 On 07-August-08			Bond Future	8.0300	7.9770	94.8018	95.1580	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2007	R209 On 07-February-08			Bond Future	7.7300	7.6730	85.3853	85.9786	6590.00
22/11/2007	R209 On 02-May-08			Bond Future	7.6700	7.6050	84.4259	85.0259	0.00
22/11/2007	R209 On 07-August-08			Bond Future	7.6100	7.5460	86.7145	87.3201	0.00
22/11/2007	TRT1 On 07-February-08			Index Future	260.3500	260.9050	260.3450	260.9050	0.00
22/11/2007	TRT1 On 02-May-08			Index Future	266.9100	267.4860	266.9130	267.4860	0.00
22/11/2007	TRT1 On 07-August-08			Index Future	275.1400	275.7090	275.1440	275.7090	0.00
22/11/2007	TRT1 On 06-November-08			Index Future	281.8100	282.4170	281.8140	282.4170	400.00
23/11/2007	\$ / R On 17-March-08			Currency Future	6.9800	6.9248	6.9794	6.9248	22937.00
23/11/2007	\$ / R On 13-June-08			Currency Future	7.1000	7.0436	7.0984	7.0436	6403.00
23/11/2007	\$ / R On 14-December-07			Currency Future	6.8700	6.8144	6.8690	6.8144	24435.00
23/11/2007	£ / R On 17-March-08			Currency Future	14.2800	14.2377	14.2760	14.2377	0.00
23/11/2007	£ / R On 13-June-08			Currency Future	14.4700	14.4333	14.4690	14.4333	38.00
23/11/2007	£ / R On 14-December-07			Currency Future	14.1000	14.0581	14.0969	14.0581	37.00
23/11/2007	€ / R On 17-March-08			Currency Future	10.3400	10.2883	10.3397	10.2883	751.00
23/11/2007	€ / R On 13-June-08			Currency Future	10.5100	10.4616	10.5133	10.4616	72.00
23/11/2007	€ / R On 14-December-07			Currency Future	10.1700	10.1168	10.1685	10.1168	1.00
23/11/2007	ALBI On 07-February-08			Index Future	262.2000	262.3440	262.1960	262.3440	508.00
23/11/2007	ALBI On 02-May-08			Index Future	268.9900	269.1890	268.9890	269.1890	0.00
23/11/2007	ALBI On 07-August-08			Index Future	276.9400	277.1530	276.9410	277.1530	0.00
23/11/2007	ALBI On 06-November-08			Index Future	284.4300	284.6520	284.4260	284.6520	0.00
23/11/2007	CRD1 On 07-February-08			Index Future	112.6100	112.6990	112.6080	112.6990	0.00
23/11/2007	CRD1 On 02-May-08			Index Future	115.4500	115.5420	115.4490	115.5420	0.00
23/11/2007	CRD1 On 07-August-08			Index Future	120.2000	120.2690	120.1960	120.2690	0.00
23/11/2007	CRD1 On 06-November-08			Index Future	121.9000	121.9930	121.8950	121.9930	8.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2007	GOVI On 07-February-08			jGovi	263.4700	263.5700	263.4690	263.5700	7.00
23/11/2007	GOVI On 02-May-08			jGovi	270.5700	270.6760	270.5725	270.6760	0.00
23/11/2007	GOVI On 07-August-08			jGovi	277.8800	277.9850	277.8795	277.9850	0.00
23/11/2007	GOVI On 06-November-08			jGovi	285.2000	285.3040	285.1970	285.3040	60.00
23/11/2007	ILBI On 07-February-08			Index Future	299.7500	299.6380	299.7520	299.6380	0.00
23/11/2007	J153 On 31-August-10			jSwap	10.4400	10.4300	0.0756	0.0753	0.00
23/11/2007	J157 On 15-September-15			jSwap	9.2800	9.2720	0.0016	0.0012	0.00
23/11/2007	J186 On 21-December-26			jSwap	8.3800	8.3760	0.0849	0.0845	0.00
23/11/2007	J201 On 22-December-14			jSwap	9.4100	9.4000	0.1038	0.1033	0.00
23/11/2007	J203 On 15-September-17			jSwap	9.0400	9.0360	0.1001	0.0996	0.00
23/11/2007	J204 On 21-December-18			jSwap	8.9600	8.9490	0.1054	0.1049	0.00
23/11/2007	J207 On 15-January-20			jSwap	8.8600	8.8540	0.0651	0.0646	0.00
23/11/2007	JBAR On 21-December-05			jBar	10.9800	10.9750	10.9750	10.9750	0.00
23/11/2007	JFRA On 07-February-08			jFra	10.9900	10.9900	0.0267	0.0267	0.00
23/11/2007	JFRA On 05-February-09			jFra	10.3800	10.3910	0.0252	0.0252	0.00
23/11/2007	JFRA On 02-May-08			jFra	11.0000	11.0080	0.0284	0.0284	0.00
23/11/2007	JFRA On 07-May-09			jFra	10.1100	10.0790	0.0246	0.0245	0.00
23/11/2007	JFRA On 07-August-08			jFra	10.8600	10.8690	0.0263	0.0264	0.00
23/11/2007	JFRA On 06-August-09			jFra	9.8100	9.7950	0.0239	0.0238	0.00
23/11/2007	JFRA On 06-November-08			jFra	10.6900	10.6590	0.0260	0.0259	0.00
23/11/2007	JFRA On 05-November-09			jFra	9.7300	9.6880	0.0237	0.0236	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2007	JN02 On 07-February-08			jNote	10.4700	10.4630	0.1859	0.1857	0.00
23/11/2007	JN02 On 02-May-08			jNote	10.3000	10.2850	0.1845	0.1843	0.00
23/11/2007	JN02 On 07-August-08			jNote	10.0900	10.0720	0.1798	0.1795	0.00
23/11/2007	JN05 On 07-February-08			jNote	9.5400	9.5270	0.3721	0.3719	0.00
23/11/2007	JN05 On 02-May-08			jNote	9.3900	9.3850	0.3679	0.3677	0.00
23/11/2007	JN05 On 07-August-08			jNote	9.2300	9.2200	0.3621	0.3618	0.00
23/11/2007	JN10 On 07-February-08			jNote	8.8100	8.8040	0.5705	0.5703	0.00
23/11/2007	JN10 On 02-May-08			jNote	8.7100	8.7030	0.5677	0.5675	0.00
23/11/2007	JN10 On 07-August-08			jNote	8.6000	8.5880	0.5630	0.5627	0.00
23/11/2007	JROD On 31-January-08			jRod	10.6700	10.6920	0.0073	0.0069	0.00
23/11/2007	JROD On 29-February-08			jRod	10.4900	10.5030	0.0130	0.0125	0.00
23/11/2007	JROD On 31-March-08			jRod	10.7600	10.7660	0.0144	0.0139	0.00
23/11/2007	JROD On 30-April-08			jRod	10.9800	10.9850	0.0151	0.0146	0.00
23/11/2007	JROD On 30-May-08			jRod	10.7400	10.7390	0.0206	0.0201	0.00
23/11/2007	JROD On 30-June-08			jRod	10.9000	10.9000	0.0219	0.0214	0.00
23/11/2007	JROD On 31-July-08			jRod	11.0500	11.0510	0.0226	0.0221	0.00
23/11/2007	JROD On 30-November-07			jRod	9.9500	9.9560	0.0057	0.0051	0.00
23/11/2007	JROD On 31-December-07			jRod	10.2700	10.2830	0.0066	0.0061	0.00
23/11/2007	OTH1 On 07-February-08			Index Future	256.4500	256.6910	256.4450	256.6910	0.00
23/11/2007	OTH1 On 02-May-08			Index Future	262.9100	263.1660	262.9130	263.1660	0.00
23/11/2007	OTH1 On 07-August-08			Index Future	270.7600	271.0630	270.7570	271.0630	0.00
23/11/2007	OTH1 On 06-November-08			Index Future	277.5900	277.8580	277.5930	277.8580	12.00
23/11/2007	R153 On 07-February-08			Bond Future	9.1400	9.1320	114.4983	114.5217	8734.00
23/11/2007	R153 On 02-May-08			Bond Future	8.9100	8.8960	110.7837	110.8053	0.00
23/11/2007	R153 On 07-August-08			Bond Future	8.6800	8.6710	113.7787	113.7981	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2007	R157 On 07-February-08			Bond Future	8.3000	8.2930	134.3730	134.4386	9198.00
23/11/2007	R157 On 02-May-08			Bond Future	8.1700	8.1630	130.9374	131.0019	0.00
23/11/2007	R157 On 07-August-08			Bond Future	8.0600	8.0490	134.4461	134.5090	2500.00
23/11/2007	R186 On 07-February-08			Bond Future	8.0200	8.0140	125.3561	125.4696	0.00
23/11/2007	R186 On 02-May-08			Bond Future	7.9400	7.9330	128.5851	128.6992	0.00
23/11/2007	R186 On 07-August-08			Bond Future	7.8700	7.8640	126.7423	126.8565	0.00
23/11/2007	R196 On 07-February-08			Bond Future	9.9000	9.8690	104.6461	104.6753	0.00
23/11/2007	R196 On 02-May-08			Bond Future	9.5000	9.5100	102.2213	102.2128	0.00
23/11/2007	R196 On 07-August-08			Bond Future	9.0300	9.0800	104.9895	104.9603	0.00
23/11/2007	R201 On 07-February-08			Bond Future	8.3800	8.3680	103.1592	103.2112	910.00
23/11/2007	R201 On 02-May-08			Bond Future	8.2400	8.2330	105.8311	105.8822	0.00
23/11/2007	R201 On 07-August-08			Bond Future	8.1300	8.1170	104.2718	104.3217	0.00
23/11/2007	R203 On 07-February-08			Bond Future	8.2400	8.2250	103.4857	103.5512	0.00
23/11/2007	R203 On 02-May-08			Bond Future	8.1300	8.1150	101.9796	102.0446	0.00
23/11/2007	R203 On 07-August-08			Bond Future	8.0300	8.0200	104.7511	104.8154	0.00
23/11/2007	R204 On 07-February-08			Bond Future	8.2300	8.2210	99.5047	99.5748	3331.00
23/11/2007	R204 On 02-May-08			Bond Future	8.1300	8.1210	102.0814	102.1512	0.00
23/11/2007	R204 On 07-August-08			Bond Future	8.0500	8.0360	100.8014	100.8707	0.00
23/11/2007	R206 On 07-February-08			Bond Future	8.4300	8.4180	96.3085	96.3532	0.00
23/11/2007	R206 On 02-May-08			Bond Future	8.2800	8.2740	98.8099	98.8536	0.00
23/11/2007	R206 On 07-August-08			Bond Future	8.1600	8.1460	97.7313	97.7737	0.00
23/11/2007	R207 On 07-February-08			Bond Future	8.1900	8.1960	93.5072	93.4356	0.00
23/11/2007	R207 On 02-May-08			Bond Future	8.1000	8.1050	95.9236	95.8521	0.00
23/11/2007	R207 On 07-August-08			Bond Future	8.0200	8.0270	94.8729	94.8018	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2007	R209 On 07-February-08			Bond Future	7.7200	7.7330	85.4837	85.3853	6590.00
23/11/2007	R209 On 02-May-08			Bond Future	7.6600	7.6650	84.5254	84.4259	0.00
23/11/2007	R209 On 07-August-08			Bond Future	7.6000	7.6060	86.8150	86.7145	0.00
23/11/2007	TRT1 On 07-February-08			Index Future	260.2400	260.3450	260.2410	260.3450	0.00
23/11/2007	TRT1 On 02-May-08			Index Future	266.8100	266.9130	266.8050	266.9130	0.00
23/11/2007	TRT1 On 07-August-08			Index Future	274.9500	275.1440	274.9480	275.1440	0.00
23/11/2007	TRT1 On 06-November-08			Index Future	281.7000	281.8140	281.7030	281.8140	400.00