



Derivatives Weekly Statistics Report

From 2007/11/26 To 2007/11/30

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2007	\$ / R On 17-March-08			Currency Future	6.9700	6.9794	6.9690	6.9794	23117.00
26/11/2007	\$ / R On 13-June-08			Currency Future	7.0900	7.0984	7.0878	7.0984	6443.00
26/11/2007	\$ / R On 14-December-07			Currency Future	6.8600	6.8690	6.8588	6.8690	24435.00
26/11/2007	£ / R On 17-March-08			Currency Future	14.3500	14.2760	14.3477	14.2760	0.00
26/11/2007	£ / R On 13-June-08			Currency Future	14.5400	14.4690	14.5435	14.4690	42.00
26/11/2007	£ / R On 14-December-07			Currency Future	14.1700	14.0969	14.1680	14.0969	37.00
26/11/2007	€ / R On 17-March-08			Currency Future	10.3600	10.3397	10.3581	10.3397	751.00
26/11/2007	€ / R On 13-June-08			Currency Future	10.5300	10.5133	10.5322	10.5133	72.00
26/11/2007	€ / R On 14-December-07			Currency Future	10.1900	10.1685	10.1852	10.1685	1.00
26/11/2007	ALBI On 07-February-08			Index Future	262.0700	262.1960	262.0710	262.1960	508.00
26/11/2007	ALBI On 02-May-08			Index Future	268.9400	268.9890	268.9410	268.9890	0.00
26/11/2007	ALBI On 07-August-08			Index Future	276.9100	276.9410	276.9070	276.9410	0.00
26/11/2007	ALBI On 06-November-08			Index Future	284.4100	284.4260	284.4080	284.4260	0.00
26/11/2007	CRD1 On 07-February-08			Index Future	112.6000	112.6080	112.6000	112.6080	0.00
26/11/2007	CRD1 On 02-May-08			Index Future	115.4400	115.4490	115.4400	115.4490	0.00
26/11/2007	CRD1 On 07-August-08			Index Future	120.2100	120.1960	120.2060	120.1960	0.00
26/11/2007	CRD1 On 06-November-08			Index Future	121.8900	121.8950	121.8870	121.8950	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
26/11/2007	GOVI On 07-February-08			jGovi	263.4000	263.4690	263.3990	263.4690	7.00
26/11/2007	GOVI On 02-May-08			jGovi	270.5000	270.5725	270.5005	270.5725	0.00
26/11/2007	GOVI On 07-August-08			jGovi	277.8100	277.8795	277.8060	277.8795	0.00
26/11/2007	GOVI On 06-November-08			jGovi	285.1200	285.1970	285.1230	285.1970	60.00
26/11/2007	ILBI On 07-February-08			Index Future	299.5900	299.7520	299.5940	299.7520	0.00
26/11/2007	J153 On 31-August-10			jSwap	10.4500	10.4400	0.0759	0.0756	0.00
26/11/2007	J157 On 15-September-15			jSwap	9.3100	9.2790	0.0034	0.0016	0.00
26/11/2007	J186 On 21-December-26			jSwap	8.4200	8.3800	0.0887	0.0849	0.00
26/11/2007	J201 On 22-December-14			jSwap	9.4300	9.4090	0.1051	0.1038	0.00
26/11/2007	J203 On 15-September-17			jSwap	9.0800	9.0430	0.1024	0.1001	0.00
26/11/2007	J204 On 21-December-18			jSwap	8.9900	8.9560	0.1079	0.1054	0.00
26/11/2007	J207 On 15-January-20			jSwap	8.9000	8.8610	0.0679	0.0651	0.00
26/11/2007	JBAR On 21-December-05			jBar	11.0500	10.9750	11.0500	10.9750	0.00
26/11/2007	JFRA On 07-February-08			jFra	11.0000	10.9890	0.0267	0.0267	0.00
26/11/2007	JFRA On 05-February-09			jFra	10.4200	10.3810	0.0253	0.0252	0.00
26/11/2007	JFRA On 02-May-08			jFra	11.0200	10.9990	0.0284	0.0284	0.00
26/11/2007	JFRA On 07-May-09			jFra	10.1200	10.1110	0.0246	0.0246	0.00
26/11/2007	JFRA On 07-August-08			jFra	10.8800	10.8550	0.0264	0.0263	0.00
26/11/2007	JFRA On 06-August-09			jFra	9.8100	9.8050	0.0239	0.0239	0.00
26/11/2007	JFRA On 06-November-08			jFra	10.6700	10.6850	0.0259	0.0260	0.00
26/11/2007	JFRA On 05-November-09			jFra	9.7300	9.7270	0.0237	0.0237	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2007	JN02 On 07-February-08			jNote	10.4800	10.4710	0.1861	0.1859	0.00
26/11/2007	JN02 On 02-May-08			jNote	10.3100	10.2970	0.1847	0.1845	0.00
26/11/2007	JN02 On 07-August-08			jNote	10.1000	10.0890	0.1799	0.1798	0.00
26/11/2007	JN05 On 07-February-08			jNote	9.5500	9.5350	0.3726	0.3721	0.00
26/11/2007	JN05 On 02-May-08			jNote	9.4100	9.3940	0.3685	0.3679	0.00
26/11/2007	JN05 On 07-August-08			jNote	9.2500	9.2300	0.3627	0.3621	0.00
26/11/2007	JN10 On 07-February-08			jNote	8.8500	8.8100	0.5723	0.5705	0.00
26/11/2007	JN10 On 02-May-08			jNote	8.7500	8.7090	0.5696	0.5677	0.00
26/11/2007	JN10 On 07-August-08			jNote	8.6300	8.5950	0.5648	0.5630	0.00
26/11/2007	JROD On 31-January-08			jRod	10.7000	10.6700	0.0069	0.0073	0.00
26/11/2007	JROD On 29-February-08			jRod	10.5200	10.4910	0.0126	0.0130	0.00
26/11/2007	JROD On 31-March-08			jRod	10.7800	10.7560	0.0140	0.0144	0.00
26/11/2007	JROD On 30-April-08			jRod	10.9900	10.9770	0.0147	0.0151	0.00
26/11/2007	JROD On 30-May-08			jRod	10.7400	10.7360	0.0201	0.0206	0.00
26/11/2007	JROD On 30-June-08			jRod	10.8900	10.8980	0.0213	0.0219	0.00
26/11/2007	JROD On 31-July-08			jRod	11.0500	11.0490	0.0221	0.0226	0.00
26/11/2007	JROD On 30-November-07			jRod	9.9500	9.9530	0.0051	0.0057	0.00
26/11/2007	JROD On 31-December-07			jRod	10.2700	10.2700	0.0060	0.0066	0.00
26/11/2007	OTH1 On 07-February-08			Index Future	256.1800	256.4450	256.1780	256.4450	0.00
26/11/2007	OTH1 On 02-May-08			Index Future	262.6400	262.9130	262.6400	262.9130	0.00
26/11/2007	OTH1 On 07-August-08			Index Future	270.6600	270.7570	270.6630	270.7570	0.00
26/11/2007	OTH1 On 06-November-08			Index Future	277.3100	277.5930	277.3070	277.5930	12.00
26/11/2007	R153 On 07-February-08			Bond Future	9.1600	9.1420	114.4583	114.4983	8734.00
26/11/2007	R153 On 02-May-08			Bond Future	8.9200	8.9060	110.7642	110.7837	0.00
26/11/2007	R153 On 07-August-08			Bond Future	8.6800	8.6810	113.7845	113.7787	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2007	R157 On 07-February-08			Bond Future	8.3300	8.3030	134.2156	134.3730	9138.00
26/11/2007	R157 On 02-May-08			Bond Future	8.1900	8.1730	130.8215	130.9374	0.00
26/11/2007	R157 On 07-August-08			Bond Future	8.0700	8.0590	134.3769	134.4461	2500.00
26/11/2007	R186 On 07-February-08			Bond Future	8.0500	8.0240	125.0505	125.3561	0.00
26/11/2007	R186 On 02-May-08			Bond Future	7.9700	7.9430	128.2782	128.5851	0.00
26/11/2007	R186 On 07-August-08			Bond Future	7.9000	7.8740	126.4349	126.7423	0.00
26/11/2007	R196 On 07-February-08			Bond Future	9.8900	9.8990	104.6510	104.6461	0.00
26/11/2007	R196 On 02-May-08			Bond Future	9.4900	9.4990	102.2283	102.2213	0.00
26/11/2007	R196 On 07-August-08			Bond Future	9.0100	9.0250	104.9958	104.9895	0.00
26/11/2007	R201 On 07-February-08			Bond Future	8.4100	8.3780	102.9930	103.1592	910.00
26/11/2007	R201 On 02-May-08			Bond Future	8.2800	8.2430	105.6474	105.8311	0.00
26/11/2007	R201 On 07-August-08			Bond Future	8.1700	8.1270	104.0826	104.2718	0.00
26/11/2007	R203 On 07-February-08			Bond Future	8.2600	8.2350	103.3484	103.4857	0.00
26/11/2007	R203 On 02-May-08			Bond Future	8.1500	8.1250	101.8237	101.9796	0.00
26/11/2007	R203 On 07-August-08			Bond Future	8.0600	8.0300	104.5906	104.7511	0.00
26/11/2007	R204 On 07-February-08			Bond Future	8.2600	8.2310	99.2946	99.5047	3331.00
26/11/2007	R204 On 02-May-08			Bond Future	8.1600	8.1310	101.8582	102.0814	0.00
26/11/2007	R204 On 07-August-08			Bond Future	8.0800	8.0460	100.5663	100.8014	0.00
26/11/2007	R206 On 07-February-08			Bond Future	8.4600	8.4280	96.1523	96.3085	0.00
26/11/2007	R206 On 02-May-08			Bond Future	8.3300	8.2840	98.6310	98.8099	0.00
26/11/2007	R206 On 07-August-08			Bond Future	8.2000	8.1560	97.5365	97.7313	0.00
26/11/2007	R207 On 07-February-08			Bond Future	8.2100	8.1860	93.3068	93.5072	0.00
26/11/2007	R207 On 02-May-08			Bond Future	8.1200	8.0950	95.7164	95.9236	0.00
26/11/2007	R207 On 07-August-08			Bond Future	8.0500	8.0170	94.6669	94.8729	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2007	R209 On 07-February-08			Bond Future	7.7600	7.7230	85.1303	85.4837	6590.00
26/11/2007	R209 On 02-May-08			Bond Future	7.6900	7.6550	84.1680	84.5254	0.00
26/11/2007	R209 On 07-August-08			Bond Future	7.6300	7.5960	86.4543	86.8150	0.00
26/11/2007	TRT1 On 07-February-08			Index Future	260.1700	260.2410	260.1660	260.2410	0.00
26/11/2007	TRT1 On 02-May-08			Index Future	266.7300	266.8050	266.7280	266.8050	0.00
26/11/2007	TRT1 On 07-August-08			Index Future	274.9200	274.9480	274.9220	274.9480	0.00
26/11/2007	TRT1 On 06-November-08			Index Future	281.6200	281.7030	281.6240	281.7030	400.00
27/11/2007	\$ / R On 17-March-08			Currency Future	7.1900	6.9690	7.1943	6.9690	23530.00
27/11/2007	\$ / R On 13-June-08			Currency Future	7.3200	7.0878	7.3185	7.0878	6443.00
27/11/2007	\$ / R On 14-December-07			Currency Future	7.0800	6.8588	7.0795	6.8588	24650.00
27/11/2007	£ / R On 17-March-08			Currency Future	14.8300	14.3477	14.8322	14.3477	0.00
27/11/2007	£ / R On 13-June-08			Currency Future	15.0300	14.5435	15.0336	14.5435	42.00
27/11/2007	£ / R On 14-December-07			Currency Future	14.6400	14.1680	14.6440	14.1680	37.00
27/11/2007	€ / R On 17-March-08			Currency Future	10.7100	10.3581	10.7126	10.3581	752.00
27/11/2007	€ / R On 13-June-08			Currency Future	10.8900	10.5322	10.8934	10.5322	90.00
27/11/2007	€ / R On 14-December-07			Currency Future	10.5300	10.1852	10.5324	10.1852	1.00
27/11/2007	ALBI On 07-February-08			Index Future	261.2100	262.0710	261.2100	262.0710	508.00
27/11/2007	ALBI On 02-May-08			Index Future	268.0100	268.9410	268.0120	268.9410	0.00
27/11/2007	ALBI On 07-August-08			Index Future	275.9500	276.9070	275.9540	276.9070	0.00
27/11/2007	ALBI On 06-November-08			Index Future	283.4400	284.4080	283.4370	284.4080	0.00
27/11/2007	CRD1 On 07-February-08			Index Future	112.2400	112.6000	112.2420	112.6000	0.00
27/11/2007	CRD1 On 02-May-08			Index Future	115.0700	115.4400	115.0730	115.4400	0.00
27/11/2007	CRD1 On 07-August-08			Index Future	119.8100	120.2060	119.8090	120.2060	0.00
27/11/2007	CRD1 On 06-November-08			Index Future	121.5000	121.8870	121.5000	121.8870	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
27/11/2007	GOVI On 07-February-08			jGovi	262.5100	263.3990	262.5090	263.3990	7.00
27/11/2007	GOVI On 02-May-08			jGovi	269.5900	270.5005	269.5860	270.5005	0.00
27/11/2007	GOVI On 07-August-08			jGovi	276.8700	277.8060	276.8680	277.8060	0.00
27/11/2007	GOVI On 06-November-08			jGovi	284.1600	285.1230	284.1615	285.1230	60.00
27/11/2007	ILBI On 07-February-08			Index Future	299.0900	299.5940	299.0900	299.5940	0.00
27/11/2007	J153 On 31-August-10			jSwap	10.4800	10.4530	0.0767	0.0759	0.00
27/11/2007	J157 On 15-September-15			jSwap	9.4000	9.3110	0.0085	0.0034	0.00
27/11/2007	J186 On 21-December-26			jSwap	8.5100	8.4210	0.0962	0.0887	0.00
27/11/2007	J201 On 22-December-14			jSwap	9.5300	9.4340	0.1100	0.1051	0.00
27/11/2007	J203 On 15-September-17			jSwap	9.1800	9.0800	0.1082	0.1024	0.00
27/11/2007	J204 On 21-December-18			jSwap	9.0800	8.9910	0.1140	0.1079	0.00
27/11/2007	J207 On 15-January-20			jSwap	8.9800	8.8980	0.0742	0.0679	0.00
27/11/2007	JBAR On 21-December-05			jBar	11.0700	11.0500	11.0670	11.0500	0.00
27/11/2007	JFRA On 07-February-08			jFra	11.0000	11.0020	0.0267	0.0267	0.00
27/11/2007	JFRA On 05-February-09			jFra	10.4400	10.4180	0.0254	0.0253	0.00
27/11/2007	JFRA On 02-May-08			jFra	11.0200	11.0170	0.0285	0.0284	0.00
27/11/2007	JFRA On 07-May-09			jFra	10.1200	10.1210	0.0246	0.0246	0.00
27/11/2007	JFRA On 07-August-08			jFra	10.8900	10.8830	0.0264	0.0264	0.00
27/11/2007	JFRA On 06-August-09			jFra	9.8600	9.8130	0.0240	0.0239	0.00
27/11/2007	JFRA On 06-November-08			jFra	10.7100	10.6670	0.0260	0.0259	0.00
27/11/2007	JFRA On 05-November-09			jFra	9.7800	9.7330	0.0238	0.0237	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2007	JN02 On 07-February-08			jNote	10.5000	10.4840	0.1864	0.1861	0.00
27/11/2007	JN02 On 02-May-08			jNote	10.3400	10.3090	0.1852	0.1847	0.00
27/11/2007	JN02 On 07-August-08			jNote	10.1400	10.0980	0.1806	0.1799	0.00
27/11/2007	JN05 On 07-February-08			jNote	9.6600	9.5510	0.3762	0.3726	0.00
27/11/2007	JN05 On 02-May-08			jNote	9.5300	9.4120	0.3723	0.3685	0.00
27/11/2007	JN05 On 07-August-08			jNote	9.3700	9.2490	0.3667	0.3627	0.00
27/11/2007	JN10 On 07-February-08			jNote	8.9500	8.8470	0.5762	0.5723	0.00
27/11/2007	JN10 On 02-May-08			jNote	8.8500	8.7480	0.5736	0.5696	0.00
27/11/2007	JN10 On 07-August-08			jNote	8.7400	8.6340	0.5689	0.5648	0.00
27/11/2007	JROD On 31-January-08			jRod	10.7000	10.6980	0.0069	0.0069	0.00
27/11/2007	JROD On 29-February-08			jRod	10.5200	10.5160	0.0126	0.0126	0.00
27/11/2007	JROD On 31-March-08			jRod	10.7800	10.7800	0.0140	0.0140	0.00
27/11/2007	JROD On 30-April-08			jRod	11.0000	10.9900	0.0147	0.0147	0.00
27/11/2007	JROD On 30-May-08			jRod	10.7400	10.7350	0.0202	0.0201	0.00
27/11/2007	JROD On 30-June-08			jRod	10.8900	10.8920	0.0213	0.0213	0.00
27/11/2007	JROD On 31-July-08			jRod	11.0500	11.0450	0.0221	0.0221	0.00
27/11/2007	JROD On 30-November-07			jRod	9.9500	9.9510	0.0051	0.0051	0.00
27/11/2007	JROD On 31-December-07			jRod	10.2700	10.2700	0.0060	0.0060	0.00
27/11/2007	OTH1 On 07-February-08			Index Future	255.4800	256.1780	255.4840	256.1780	0.00
27/11/2007	OTH1 On 02-May-08			Index Future	261.9300	262.6400	261.9280	262.6400	0.00
27/11/2007	OTH1 On 07-August-08			Index Future	269.7600	270.6630	269.7560	270.6630	0.00
27/11/2007	OTH1 On 06-November-08			Index Future	276.5600	277.3070	276.5570	277.3070	12.00
27/11/2007	R153 On 07-February-08			Bond Future	9.2700	9.1590	114.2006	114.4583	8734.00
27/11/2007	R153 On 02-May-08			Bond Future	9.0300	8.9150	110.5266	110.7642	0.00
27/11/2007	R153 On 07-August-08			Bond Future	8.7900	8.6780	113.5714	113.7845	0.00

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27/11/2007	R157 On 07-February-08			Bond Future	8.4100	8.3270	133.6929	134.2156	9138.00
27/11/2007	R157 On 02-May-08			Bond Future	8.2700	8.1910	130.3077	130.8215	0.00
27/11/2007	R157 On 07-August-08			Bond Future	8.1500	8.0700	133.8752	134.3769	2500.00
27/11/2007	R186 On 07-February-08			Bond Future	8.0900	8.0510	124.5997	125.0505	0.00
27/11/2007	R186 On 02-May-08			Bond Future	8.0100	7.9700	127.8254	128.2782	0.00
27/11/2007	R186 On 07-August-08			Bond Future	7.9400	7.9010	125.9814	126.4349	0.00
27/11/2007	R196 On 07-February-08			Bond Future	10.0200	9.8940	104.5278	104.6510	0.00
27/11/2007	R196 On 02-May-08			Bond Future	9.6400	9.4900	102.1135	102.2283	0.00
27/11/2007	R196 On 07-August-08			Bond Future	9.1800	9.0130	104.9079	104.9958	0.00
27/11/2007	R201 On 07-February-08			Bond Future	8.4800	8.4100	102.6306	102.9930	910.00
27/11/2007	R201 On 02-May-08			Bond Future	8.3500	8.2790	105.2914	105.6474	0.00
27/11/2007	R201 On 07-August-08			Bond Future	8.2400	8.1650	103.7352	104.0826	0.00
27/11/2007	R203 On 07-February-08			Bond Future	8.3300	8.2560	102.8922	103.3484	0.00
27/11/2007	R203 On 02-May-08			Bond Future	8.2200	8.1490	101.3708	101.8237	0.00
27/11/2007	R203 On 07-August-08			Bond Future	8.1300	8.0550	104.1431	104.5906	0.00
27/11/2007	R204 On 07-February-08			Bond Future	8.3200	8.2610	98.8762	99.2946	3331.00
27/11/2007	R204 On 02-May-08			Bond Future	8.2200	8.1630	101.4416	101.8582	0.00
27/11/2007	R204 On 07-August-08			Bond Future	8.1400	8.0800	100.1532	100.5663	0.00
27/11/2007	R206 On 07-February-08			Bond Future	8.5400	8.4630	95.7964	96.1523	0.00
27/11/2007	R206 On 02-May-08			Bond Future	8.4100	8.3250	98.2829	98.6310	0.00
27/11/2007	R206 On 07-August-08			Bond Future	8.2800	8.2020	97.1989	97.5365	0.00
27/11/2007	R207 On 07-February-08			Bond Future	8.2800	8.2140	92.8084	93.3068	0.00
27/11/2007	R207 On 02-May-08			Bond Future	8.1900	8.1240	95.2189	95.7164	0.00
27/11/2007	R207 On 07-August-08			Bond Future	8.1200	8.0460	94.1721	94.6669	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2007	R209 On 07-February-08			Bond Future	7.7800	7.7590	84.9351	85.1303	6590.00
27/11/2007	R209 On 02-May-08			Bond Future	7.7100	7.6910	83.9705	84.1680	0.00
27/11/2007	R209 On 07-August-08			Bond Future	7.6500	7.6320	86.2549	86.4543	0.00
27/11/2007	TRT1 On 07-February-08			Index Future	259.2900	260.1660	259.2930	260.1660	0.00
27/11/2007	TRT1 On 02-May-08			Index Future	265.8300	266.7280	265.8330	266.7280	0.00
27/11/2007	TRT1 On 07-August-08			Index Future	273.9700	274.9220	273.9720	274.9220	0.00
27/11/2007	TRT1 On 06-November-08			Index Future	280.6800	281.6240	280.6800	281.6240	400.00
28/11/2007	\$ / R On 17-March-08			Currency Future	7.0500	7.1943	7.0534	7.1943	23147.00
28/11/2007	\$ / R On 13-June-08			Currency Future	7.1800	7.3185	7.1764	7.3185	6443.00
28/11/2007	\$ / R On 14-December-07			Currency Future	6.9400	7.0795	6.9398	7.0795	24660.00
28/11/2007	£ / R On 17-March-08			Currency Future	14.5500	14.8322	14.5511	14.8322	0.00
28/11/2007	£ / R On 13-June-08			Currency Future	14.7500	15.0336	14.7508	15.0336	42.00
28/11/2007	£ / R On 14-December-07			Currency Future	14.3600	14.6440	14.3636	14.6440	37.00
28/11/2007	€ / R On 17-March-08			Currency Future	10.4200	10.7126	10.4245	10.7126	752.00
28/11/2007	€ / R On 13-June-08			Currency Future	10.6000	10.8934	10.6024	10.8934	90.00
28/11/2007	€ / R On 14-December-07			Currency Future	10.2500	10.5324	10.2466	10.5324	1.00
28/11/2007	ALBI On 07-February-08			Index Future	261.8600	261.2100	261.8620	261.2100	508.00
28/11/2007	ALBI On 02-May-08			Index Future	268.6900	268.0120	268.6880	268.0120	0.00
28/11/2007	ALBI On 07-August-08			Index Future	276.6900	275.9540	276.6860	275.9540	0.00
28/11/2007	ALBI On 06-November-08			Index Future	284.2000	283.4370	284.1990	283.4370	0.00
28/11/2007	CRD1 On 07-February-08			Index Future	112.3300	112.2420	112.3290	112.2420	0.00
28/11/2007	CRD1 On 02-May-08			Index Future	115.1600	115.0730	115.1620	115.0730	0.00
28/11/2007	CRD1 On 07-August-08			Index Future	119.9300	119.8090	119.9250	119.8090	0.00
28/11/2007	CRD1 On 06-November-08			Index Future	121.6000	121.5000	121.5970	121.5000	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
28/11/2007	GOVI On 07-February-08			jGovi	263.0600	262.5090	263.0590	262.5090	7.00
28/11/2007	GOVI On 02-May-08			jGovi	270.1500	269.5860	270.1510	269.5860	0.00
28/11/2007	GOVI On 07-August-08			jGovi	277.4500	276.8680	277.4495	276.8680	0.00
28/11/2007	GOVI On 06-November-08			jGovi	284.7600	284.1615	284.7625	284.1615	60.00
28/11/2007	ILBI On 07-February-08			Index Future	298.4700	299.0900	298.4690	299.0900	0.00
28/11/2007	J153 On 31-August-10			jSwap	10.4900	10.4810	0.0770	0.0767	0.00
28/11/2007	J157 On 15-September-15			jSwap	9.4200	9.4030	0.0093	0.0085	0.00
28/11/2007	J186 On 21-December-26			jSwap	8.5500	8.5050	0.1001	0.0962	0.00
28/11/2007	J201 On 22-December-14			jSwap	9.5400	9.5280	0.1108	0.1100	0.00
28/11/2007	J203 On 15-September-17			jSwap	9.2000	9.1750	0.1097	0.1082	0.00
28/11/2007	J204 On 21-December-18			jSwap	9.1100	9.0810	0.1156	0.1140	0.00
28/11/2007	J207 On 15-January-20			jSwap	9.0100	8.9840	0.0761	0.0742	0.00
28/11/2007	JBAR On 21-December-05			jBar	11.0700	11.0670	11.0670	11.0670	0.00
28/11/2007	JFRA On 07-February-08			jFra	11.0700	11.0010	0.0269	0.0267	0.00
28/11/2007	JFRA On 05-February-09			jFra	10.4500	10.4390	0.0254	0.0254	0.00
28/11/2007	JFRA On 02-May-08			jFra	11.0700	11.0210	0.0286	0.0285	0.00
28/11/2007	JFRA On 07-May-09			jFra	10.1300	10.1200	0.0246	0.0246	0.00
28/11/2007	JFRA On 07-August-08			jFra	10.9100	10.8940	0.0265	0.0264	0.00
28/11/2007	JFRA On 06-August-09			jFra	9.9000	9.8570	0.0241	0.0240	0.00
28/11/2007	JFRA On 06-November-08			jFra	10.7200	10.7050	0.0260	0.0260	0.00
28/11/2007	JFRA On 05-November-09			jFra	9.7800	9.7800	0.0238	0.0238	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2007	JN02 On 07-February-08			jNote	10.5300	10.5040	0.1868	0.1864	0.00
28/11/2007	JN02 On 02-May-08			jNote	10.3600	10.3400	0.1855	0.1852	0.00
28/11/2007	JN02 On 07-August-08			jNote	10.1500	10.1380	0.1807	0.1806	0.00
28/11/2007	JN05 On 07-February-08			jNote	9.6800	9.6590	0.3770	0.3762	0.00
28/11/2007	JN05 On 02-May-08			jNote	9.5500	9.5280	0.3732	0.3723	0.00
28/11/2007	JN05 On 07-August-08			jNote	9.4000	9.3720	0.3676	0.3667	0.00
28/11/2007	JN10 On 07-February-08			jNote	8.9700	8.9450	0.5772	0.5762	0.00
28/11/2007	JN10 On 02-May-08			jNote	8.8700	8.8490	0.5746	0.5736	0.00
28/11/2007	JN10 On 07-August-08			jNote	8.7600	8.7370	0.5699	0.5689	0.00
28/11/2007	JROD On 31-January-08			jRod	10.6800	10.6960	0.0069	0.0069	0.00
28/11/2007	JROD On 29-February-08			jRod	10.5100	10.5180	0.0126	0.0126	0.00
28/11/2007	JROD On 31-March-08			jRod	10.7800	10.7840	0.0140	0.0140	0.00
28/11/2007	JROD On 30-April-08			jRod	10.9900	10.9950	0.0147	0.0147	0.00
28/11/2007	JROD On 30-May-08			jRod	10.7300	10.7370	0.0201	0.0202	0.00
28/11/2007	JROD On 30-June-08			jRod	10.8900	10.8930	0.0213	0.0213	0.00
28/11/2007	JROD On 31-July-08			jRod	11.0400	11.0460	0.0221	0.0221	0.00
28/11/2007	JROD On 30-November-07			jRod	9.9500	9.9510	0.0051	0.0051	0.00
28/11/2007	JROD On 31-December-07			jRod	10.2600	10.2650	0.0060	0.0060	0.00
28/11/2007	OTH1 On 07-February-08			Index Future	256.7500	255.4840	256.7520	255.4840	0.00
28/11/2007	OTH1 On 02-May-08			Index Future	263.2300	261.9280	263.2270	261.9280	0.00
28/11/2007	OTH1 On 07-August-08			Index Future	271.0000	269.7560	270.9950	269.7560	0.00
28/11/2007	OTH1 On 06-November-08			Index Future	277.9400	276.5570	277.9350	276.5570	12.00
28/11/2007	R153 On 07-February-08			Bond Future	9.2800	9.2690	114.1773	114.2006	8734.00
28/11/2007	R153 On 02-May-08			Bond Future	9.0400	9.0250	110.5050	110.5266	0.00
28/11/2007	R153 On 07-August-08			Bond Future	8.8000	8.7880	113.5521	113.5714	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2007	R157 On 07-February-08			Bond Future	8.3600	8.4070	134.0193	133.6929	9138.00
28/11/2007	R157 On 02-May-08			Bond Future	8.2200	8.2710	130.6285	130.3077	0.00
28/11/2007	R157 On 07-August-08			Bond Future	8.1000	8.1500	134.1885	133.8752	2500.00
28/11/2007	R186 On 07-February-08			Bond Future	7.9900	8.0910	125.7313	124.5997	0.00
28/11/2007	R186 On 02-May-08			Bond Future	7.9100	8.0100	128.9619	127.8254	0.00
28/11/2007	R186 On 07-August-08			Bond Future	7.8400	7.9410	127.1196	125.9814	0.00
28/11/2007	R196 On 07-February-08			Bond Future	10.0400	10.0210	104.5093	104.5278	0.00
28/11/2007	R196 On 02-May-08			Bond Future	9.6500	9.6390	102.1058	102.1135	0.00
28/11/2007	R196 On 07-August-08			Bond Future	9.1700	9.1790	104.9153	104.9079	0.00
28/11/2007	R201 On 07-February-08			Bond Future	8.4300	8.4800	102.8893	102.6306	910.00
28/11/2007	R201 On 02-May-08			Bond Future	8.3000	8.3490	105.5455	105.2914	0.00
28/11/2007	R201 On 07-August-08			Bond Future	8.1900	8.2350	103.9832	103.7352	0.00
28/11/2007	R203 On 07-February-08			Bond Future	8.2700	8.3260	103.2830	102.8922	0.00
28/11/2007	R203 On 02-May-08			Bond Future	8.1600	8.2190	101.7589	101.3708	0.00
28/11/2007	R203 On 07-August-08			Bond Future	8.0700	8.1250	104.5265	104.1431	0.00
28/11/2007	R204 On 07-February-08			Bond Future	8.2500	8.3210	99.3645	98.8762	3331.00
28/11/2007	R204 On 02-May-08			Bond Future	8.1500	8.2230	101.9279	101.4416	0.00
28/11/2007	R204 On 07-August-08			Bond Future	8.0700	8.1400	100.6354	100.1532	0.00
28/11/2007	R206 On 07-February-08			Bond Future	8.5000	8.5430	95.9741	95.7964	0.00
28/11/2007	R206 On 02-May-08			Bond Future	8.3700	8.4050	98.4567	98.2829	0.00
28/11/2007	R206 On 07-August-08			Bond Future	8.2400	8.2820	97.3675	97.1989	0.00
28/11/2007	R207 On 07-February-08			Bond Future	8.2100	8.2840	93.3068	92.8084	0.00
28/11/2007	R207 On 02-May-08			Bond Future	8.1200	8.1940	95.7164	95.2189	0.00
28/11/2007	R207 On 07-August-08			Bond Future	8.0500	8.1160	94.6669	94.1721	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2007	R209 On 07-February-08			Bond Future	7.6700	7.7790	86.0184	84.9351	6590.00
28/11/2007	R209 On 02-May-08			Bond Future	7.6000	7.7110	85.0661	83.9705	0.00
28/11/2007	R209 On 07-August-08			Bond Future	7.5400	7.6520	87.3607	86.2549	0.00
28/11/2007	TRT1 On 07-February-08			Index Future	259.8600	259.2930	259.8550	259.2930	0.00
28/11/2007	TRT1 On 02-May-08			Index Future	266.4100	265.8330	266.4080	265.8330	0.00
28/11/2007	TRT1 On 07-August-08			Index Future	274.6300	273.9720	274.6280	273.9720	0.00
28/11/2007	TRT1 On 06-November-08			Index Future	281.2900	280.6800	281.2940	280.6800	400.00
29/11/2007	\$ / R On 17-March-08			Currency Future	6.9600	7.0534	6.9601	7.0534	23192.00
29/11/2007	\$ / R On 13-June-08			Currency Future	7.0800	7.1764	7.0832	7.1764	6503.00
29/11/2007	\$ / R On 14-December-07			Currency Future	6.8500	6.9398	6.8464	6.9398	24586.00
29/11/2007	£ / R On 17-March-08			Currency Future	14.3000	14.5511	14.2968	14.5511	0.00
29/11/2007	£ / R On 13-June-08			Currency Future	14.5000	14.7508	14.4965	14.7508	42.00
29/11/2007	£ / R On 14-December-07			Currency Future	14.1100	14.3636	14.1080	14.3636	37.00
29/11/2007	€ / R On 17-March-08			Currency Future	10.2800	10.4245	10.2754	10.4245	752.00
29/11/2007	€ / R On 13-June-08			Currency Future	10.4500	10.6024	10.4528	10.6024	107.00
29/11/2007	€ / R On 14-December-07			Currency Future	10.1000	10.2466	10.0986	10.2466	1.00
29/11/2007	ALBI On 07-February-08			Index Future	260.8400	261.8620	260.8350	261.8620	508.00
29/11/2007	ALBI On 02-May-08			Index Future	267.7900	268.6880	267.7920	268.6880	0.00
29/11/2007	ALBI On 07-August-08			Index Future	275.8400	276.6860	275.8390	276.6860	0.00
29/11/2007	ALBI On 06-November-08			Index Future	283.4300	284.1990	283.4300	284.1990	0.00
29/11/2007	CRD1 On 07-February-08			Index Future	111.9800	112.3290	111.9780	112.3290	0.00
29/11/2007	CRD1 On 02-May-08			Index Future	114.8000	115.1620	114.8020	115.1620	0.00
29/11/2007	CRD1 On 07-August-08			Index Future	119.6300	119.9250	119.6270	119.9250	0.00
29/11/2007	CRD1 On 06-November-08			Index Future	121.2200	121.5970	121.2180	121.5970	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
29/11/2007	GOVI On 07-February-08			jGovi	262.1300	263.0590	262.1280	263.0590	7.00
29/11/2007	GOVI On 02-May-08			jGovi	269.1900	270.1510	269.1945	270.1510	0.00
29/11/2007	GOVI On 07-August-08			jGovi	276.4700	277.4495	276.4690	277.4495	0.00
29/11/2007	GOVI On 06-November-08			jGovi	283.7600	284.7625	283.7570	284.7625	60.00
29/11/2007	ILBI On 07-February-08			Index Future	298.4700	298.4690	298.4660	298.4690	0.00
29/11/2007	J153 On 31-August-10			jSwap	10.5900	10.4940	0.0795	0.0770	0.00
29/11/2007	J157 On 15-September-15			jSwap	9.5400	9.4170	0.0162	0.0093	0.00
29/11/2007	J186 On 21-December-26			jSwap	8.6500	8.5470	0.1086	0.1001	0.00
29/11/2007	J201 On 22-December-14			jSwap	9.6500	9.5420	0.1165	0.1108	0.00
29/11/2007	J203 On 15-September-17			jSwap	9.3200	9.1980	0.1171	0.1097	0.00
29/11/2007	J204 On 21-December-18			jSwap	9.2200	9.1050	0.1234	0.1156	0.00
29/11/2007	J207 On 15-January-20			jSwap	9.1300	9.0110	0.0843	0.0761	0.00
29/11/2007	JBAR On 21-December-05			jBar	11.0800	11.0670	11.0790	11.0670	0.00
29/11/2007	JFRA On 07-February-08			jFra	11.1600	11.0680	0.0271	0.0269	0.00
29/11/2007	JFRA On 05-February-09			jFra	10.5500	10.4520	0.0256	0.0254	0.00
29/11/2007	JFRA On 02-May-08			jFra	11.1800	11.0730	0.0288	0.0286	0.00
29/11/2007	JFRA On 07-May-09			jFra	10.2600	10.1250	0.0249	0.0246	0.00
29/11/2007	JFRA On 07-August-08			jFra	11.0500	10.9100	0.0268	0.0265	0.00
29/11/2007	JFRA On 06-August-09			jFra	10.0300	9.8980	0.0244	0.0241	0.00
29/11/2007	JFRA On 06-November-08			jFra	10.8700	10.7230	0.0264	0.0260	0.00
29/11/2007	JFRA On 05-November-09			jFra	9.8700	9.7790	0.0240	0.0238	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
29/11/2007	JN02 On 07-February-08			jNote	10.6500	10.5310	0.1887	0.1868	0.00
29/11/2007	JN02 On 02-May-08			jNote	10.4700	10.3560	0.1873	0.1855	0.00
29/11/2007	JN02 On 07-August-08			jNote	10.2700	10.1460	0.1826	0.1807	0.00
29/11/2007	JN05 On 07-February-08			jNote	9.8100	9.6830	0.3806	0.3770	0.00
29/11/2007	JN05 On 02-May-08			jNote	9.6700	9.5530	0.3767	0.3732	0.00
29/11/2007	JN05 On 07-August-08			jNote	9.5100	9.3970	0.3710	0.3676	0.00
29/11/2007	JN10 On 07-February-08			jNote	9.1000	8.9710	0.5823	0.5772	0.00
29/11/2007	JN10 On 02-May-08			jNote	9.0000	8.8730	0.5797	0.5746	0.00
29/11/2007	JN10 On 07-August-08			jNote	8.8900	8.7610	0.5751	0.5699	0.00
29/11/2007	JROD On 31-January-08			jRod	10.6700	10.6840	0.0068	0.0069	0.00
29/11/2007	JROD On 29-February-08			jRod	10.5100	10.5120	0.0126	0.0126	0.00
29/11/2007	JROD On 31-March-08			jRod	10.8000	10.7790	0.0141	0.0140	0.00
29/11/2007	JROD On 30-April-08			jRod	11.0300	10.9900	0.0149	0.0147	0.00
29/11/2007	JROD On 30-May-08			jRod	10.7800	10.7340	0.0205	0.0201	0.00
29/11/2007	JROD On 30-June-08			jRod	10.9500	10.8900	0.0218	0.0213	0.00
29/11/2007	JROD On 31-July-08			jRod	11.1200	11.0420	0.0226	0.0221	0.00
29/11/2007	JROD On 30-November-07			jRod	9.9500	9.9500	0.0000	0.0051	0.00
29/11/2007	JROD On 31-December-07			jRod	10.2500	10.2570	0.0060	0.0060	0.00
29/11/2007	OTH1 On 07-February-08			Index Future	255.1400	256.7520	255.1430	256.7520	0.00
29/11/2007	OTH1 On 02-May-08			Index Future	261.5800	263.2270	261.5780	263.2270	0.00
29/11/2007	OTH1 On 07-August-08			Index Future	269.9600	270.9950	269.9580	270.9950	0.00
29/11/2007	OTH1 On 06-November-08			Index Future	276.2000	277.9350	276.1960	277.9350	12.00
29/11/2007	R153 On 07-February-08			Bond Future	9.3700	9.2790	113.9670	114.1773	8734.00
29/11/2007	R153 On 02-May-08			Bond Future	9.1300	9.0350	110.3112	110.5050	0.00
29/11/2007	R153 On 07-August-08			Bond Future	8.8900	8.7980	113.3782	113.5521	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
29/11/2007	R157 On 07-February-08			Bond Future	8.4400	8.3570	133.4976	134.0193	9138.00
29/11/2007	R157 On 02-May-08			Bond Future	8.3000	8.2210	130.1157	130.6285	0.00
29/11/2007	R157 On 07-August-08			Bond Future	8.1800	8.1000	133.6878	134.1885	2500.00
29/11/2007	R186 On 07-February-08			Bond Future	8.0500	7.9910	125.0505	125.7313	0.00
29/11/2007	R186 On 02-May-08			Bond Future	7.9700	7.9100	128.2782	128.9619	0.00
29/11/2007	R186 On 07-August-08			Bond Future	7.9000	7.8410	126.4349	127.1196	0.00
29/11/2007	R196 On 07-February-08			Bond Future	10.1500	10.0400	104.4018	104.5093	0.00
29/11/2007	R196 On 02-May-08			Bond Future	9.7700	9.6490	102.0143	102.1058	0.00
29/11/2007	R196 On 07-August-08			Bond Future	9.3000	9.1650	104.8423	104.9153	0.00
29/11/2007	R201 On 07-February-08			Bond Future	8.5100	8.4300	102.4758	102.8893	910.00
29/11/2007	R201 On 02-May-08			Bond Future	8.3800	8.2990	105.1393	105.5455	0.00
29/11/2007	R201 On 07-August-08			Bond Future	8.2700	8.1850	103.5868	103.9832	0.00
29/11/2007	R203 On 07-February-08			Bond Future	8.3300	8.2660	102.8922	103.2830	0.00
29/11/2007	R203 On 02-May-08			Bond Future	8.2200	8.1590	101.3708	101.7589	0.00
29/11/2007	R203 On 07-August-08			Bond Future	8.1300	8.0650	104.1431	104.5265	0.00
29/11/2007	R204 On 07-February-08			Bond Future	8.3200	8.2510	98.8762	99.3645	3331.00
29/11/2007	R204 On 02-May-08			Bond Future	8.2200	8.1530	101.4416	101.9279	0.00
29/11/2007	R204 On 07-August-08			Bond Future	8.1400	8.0700	100.1532	100.6354	0.00
29/11/2007	R206 On 07-February-08			Bond Future	8.5900	8.5030	95.5747	95.9741	0.00
29/11/2007	R206 On 02-May-08			Bond Future	8.4600	8.3650	98.0662	98.4567	0.00
29/11/2007	R206 On 07-August-08			Bond Future	8.3300	8.2420	96.9886	97.3675	0.00
29/11/2007	R207 On 07-February-08			Bond Future	8.2800	8.2140	92.8084	93.3068	0.00
29/11/2007	R207 On 02-May-08			Bond Future	8.1900	8.1240	95.2189	95.7164	0.00
29/11/2007	R207 On 07-August-08			Bond Future	8.1200	8.0460	94.1721	94.6669	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
29/11/2007	R209 On 07-February-08			Bond Future	7.7300	7.6690	85.4247	86.0184	6590.00
29/11/2007	R209 On 02-May-08			Bond Future	7.6600	7.6010	84.4657	85.0661	0.00
29/11/2007	R209 On 07-August-08			Bond Future	7.6000	7.5420	86.7547	87.3607	0.00
29/11/2007	TRT1 On 07-February-08			Index Future	258.9200	259.8550	258.9160	259.8550	0.00
29/11/2007	TRT1 On 02-May-08			Index Future	265.4500	266.4080	265.4450	266.4080	0.00
29/11/2007	TRT1 On 07-August-08			Index Future	273.8200	274.6280	273.8150	274.6280	0.00
29/11/2007	TRT1 On 06-November-08			Index Future	280.2800	281.2940	280.2790	281.2940	400.00
30/11/2007	\$ / R On 17-March-08			Currency Future	6.8800	6.9601	6.8758	6.9601	23357.00
30/11/2007	\$ / R On 13-June-08			Currency Future	7.0000	7.0832	6.9970	7.0832	6503.00
30/11/2007	\$ / R On 14-December-07			Currency Future	6.7600	6.8464	6.7641	6.8464	24744.00
30/11/2007	£ / R On 17-March-08			Currency Future	14.1400	14.2968	14.1382	14.2968	0.00
30/11/2007	£ / R On 13-June-08			Currency Future	14.3300	14.4965	14.3329	14.4965	54.00
30/11/2007	£ / R On 14-December-07			Currency Future	13.9500	14.1080	13.9540	14.1080	37.00
30/11/2007	€ / R On 17-March-08			Currency Future	10.1600	10.2754	10.1599	10.2754	752.00
30/11/2007	€ / R On 13-June-08			Currency Future	10.3300	10.4528	10.3341	10.4528	107.00
30/11/2007	€ / R On 14-December-07			Currency Future	9.9900	10.0986	9.9862	10.0986	1.00
30/11/2007	ALBI On 07-February-08			Index Future	261.0600	260.8350	261.0560	260.8350	508.00
30/11/2007	ALBI On 02-May-08			Index Future	267.9800	267.7920	267.9830	267.7920	0.00
30/11/2007	ALBI On 07-August-08			Index Future	276.0100	275.8390	276.0100	275.8390	0.00
30/11/2007	ALBI On 06-November-08			Index Future	283.5800	283.4300	283.5750	283.4300	0.00
30/11/2007	CRD1 On 07-February-08			Index Future	112.0500	111.9780	112.0500	111.9780	0.00
30/11/2007	CRD1 On 02-May-08			Index Future	114.8800	114.8020	114.8750	114.8020	0.00
30/11/2007	CRD1 On 07-August-08			Index Future	119.6700	119.6270	119.6740	119.6270	0.00
30/11/2007	CRD1 On 06-November-08			Index Future	121.3000	121.2180	121.2960	121.2180	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
30/11/2007	GOVI On 07-February-08			jGovi	262.3400	262.1280	262.3390	262.1280	7.00
30/11/2007	GOVI On 02-May-08			jGovi	269.4100	269.1945	269.4110	269.1945	0.00
30/11/2007	GOVI On 07-August-08			jGovi	276.6900	276.4690	276.6910	276.4690	0.00
30/11/2007	GOVI On 06-November-08			jGovi	283.9900	283.7570	283.9870	283.7570	60.00
30/11/2007	ILBI On 07-February-08			Index Future	298.3300	298.4660	298.3260	298.4660	0.00
30/11/2007	J153 On 31-August-10			jSwap	10.5800	10.5920	0.0791	0.0795	0.00
30/11/2007	J157 On 15-September-15			jSwap	9.5200	9.5420	0.0149	0.0162	0.00
30/11/2007	J186 On 21-December-26			jSwap	8.6300	8.6450	0.1074	0.1086	0.00
30/11/2007	J201 On 22-December-14			jSwap	9.6300	9.6540	0.1155	0.1165	0.00
30/11/2007	J203 On 15-September-17			jSwap	9.2900	9.3220	0.1154	0.1171	0.00
30/11/2007	J204 On 21-December-18			jSwap	9.2000	9.2210	0.1218	0.1234	0.00
30/11/2007	J207 On 15-January-20			jSwap	9.1000	9.1250	0.0827	0.0843	0.00
30/11/2007	JBAR On 21-December-05			jBar	11.0800	11.0790	11.0790	11.0790	0.00
30/11/2007	JFRA On 07-February-08			jFra	11.1300	11.1630	0.0270	0.0271	0.00
30/11/2007	JFRA On 05-February-09			jFra	10.5100	10.5500	0.0255	0.0256	0.00
30/11/2007	JFRA On 02-May-08			jFra	11.1400	11.1780	0.0288	0.0288	0.00
30/11/2007	JFRA On 07-May-09			jFra	10.2300	10.2560	0.0249	0.0249	0.00
30/11/2007	JFRA On 07-August-08			jFra	11.0100	11.0540	0.0267	0.0268	0.00
30/11/2007	JFRA On 06-August-09			jFra	9.9900	10.0340	0.0243	0.0244	0.00
30/11/2007	JFRA On 06-November-08			jFra	10.8200	10.8670	0.0263	0.0264	0.00
30/11/2007	JFRA On 05-November-09			jFra	9.8900	9.8730	0.0241	0.0240	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
30/11/2007	JN02 On 07-February-08			jNote	10.6200	10.6500	0.1882	0.1887	0.00
30/11/2007	JN02 On 02-May-08			jNote	10.4500	10.4740	0.1870	0.1873	0.00
30/11/2007	JN02 On 07-August-08			jNote	10.2500	10.2660	0.1824	0.1826	0.00
30/11/2007	JN05 On 07-February-08			jNote	9.7900	9.8060	0.3800	0.3806	0.00
30/11/2007	JN05 On 02-May-08			jNote	9.6600	9.6720	0.3763	0.3767	0.00
30/11/2007	JN05 On 07-August-08			jNote	9.5000	9.5140	0.3706	0.3710	0.00
30/11/2007	JN10 On 07-February-08			jNote	9.0700	9.0970	0.5810	0.5823	0.00
30/11/2007	JN10 On 02-May-08			jNote	8.9700	8.9990	0.5785	0.5797	0.00
30/11/2007	JN10 On 07-August-08			jNote	8.8600	8.8860	0.5738	0.5751	0.00
30/11/2007	JROD On 31-January-08			jRod	10.6600	10.6690	0.0073	0.0068	0.00
30/11/2007	JROD On 29-February-08			jRod	11.0800	10.5110	0.0082	0.0126	0.00
30/11/2007	JROD On 31-March-08			jRod	10.7900	10.7970	0.0146	0.0141	0.00
30/11/2007	JROD On 30-April-08			jRod	11.0300	11.0340	0.0154	0.0149	0.00
30/11/2007	JROD On 30-May-08			jRod	11.2200	10.7810	0.0161	0.0205	0.00
30/11/2007	JROD On 30-June-08			jRod	10.9600	10.9530	0.0223	0.0218	0.00
30/11/2007	JROD On 31-July-08			jRod	11.1300	11.1180	0.0231	0.0226	0.00
30/11/2007	JROD On 30-November-07			jRod	9.9500	9.9500	10.1000	0.0000	0.00
30/11/2007	JROD On 31-December-07			jRod	10.2400	10.2470	0.0065	0.0060	0.00
30/11/2007	OTH1 On 07-February-08			Index Future	255.4200	255.1430	255.4240	255.1430	0.00
30/11/2007	OTH1 On 02-May-08			Index Future	261.8700	261.5780	261.8650	261.5780	0.00
30/11/2007	OTH1 On 07-August-08			Index Future	270.1800	269.9580	270.1830	269.9580	0.00
30/11/2007	OTH1 On 06-November-08			Index Future	276.5000	276.1960	276.5010	276.1960	12.00
30/11/2007	R153 On 07-February-08			Bond Future	9.3600	9.3690	113.9904	113.9670	8734.00
30/11/2007	R153 On 02-May-08			Bond Future	9.1200	9.1250	110.3327	110.3112	0.00
30/11/2007	R153 On 07-August-08			Bond Future	8.8800	8.8880	113.3975	113.3782	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
30/11/2007	R157 On 07-February-08			Bond Future	8.4200	8.4370	133.6278	133.4976	9138.00
30/11/2007	R157 On 02-May-08			Bond Future	8.2800	8.3010	130.2436	130.1157	0.00
30/11/2007	R157 On 07-August-08			Bond Future	8.1600	8.1800	133.8127	133.6878	2500.00
30/11/2007	R186 On 07-February-08			Bond Future	8.0300	8.0510	125.2768	125.0505	0.00
30/11/2007	R186 On 02-May-08			Bond Future	7.9500	7.9700	128.5055	128.2782	0.00
30/11/2007	R186 On 07-August-08			Bond Future	7.8800	7.9010	126.6625	126.4349	0.00
30/11/2007	R196 On 07-February-08			Bond Future	10.1600	10.1510	104.3951	104.4018	0.00
30/11/2007	R196 On 02-May-08			Bond Future	9.7800	9.7680	102.0067	102.0143	0.00
30/11/2007	R196 On 07-August-08			Bond Future	9.3100	9.3030	104.8376	104.8423	0.00
30/11/2007	R201 On 07-February-08			Bond Future	8.4900	8.5100	102.5790	102.4758	910.00
30/11/2007	R201 On 02-May-08			Bond Future	8.3600	8.3790	105.2407	105.1393	0.00
30/11/2007	R201 On 07-August-08			Bond Future	8.2500	8.2650	103.6858	103.5868	0.00
30/11/2007	R203 On 07-February-08			Bond Future	8.3100	8.3260	103.0223	102.8922	0.00
30/11/2007	R203 On 02-May-08			Bond Future	8.2000	8.2190	101.5000	101.3708	0.00
30/11/2007	R203 On 07-August-08			Bond Future	8.1100	8.1250	104.2707	104.1431	0.00
30/11/2007	R204 On 07-February-08			Bond Future	8.3000	8.3210	99.0154	98.8762	3331.00
30/11/2007	R204 On 02-May-08			Bond Future	8.2000	8.2230	101.5802	101.4416	0.00
30/11/2007	R204 On 07-August-08			Bond Future	8.1200	8.1400	100.2906	100.1532	0.00
30/11/2007	R206 On 07-February-08			Bond Future	8.5700	8.5930	95.6633	95.5747	0.00
30/11/2007	R206 On 02-May-08			Bond Future	8.4400	8.4550	98.1528	98.0662	0.00
30/11/2007	R206 On 07-August-08			Bond Future	8.3100	8.3320	97.0726	96.9886	0.00
30/11/2007	R207 On 07-February-08			Bond Future	8.2700	8.2840	92.8793	92.8084	0.00
30/11/2007	R207 On 02-May-08			Bond Future	8.1800	8.1940	95.2897	95.2189	0.00
30/11/2007	R207 On 07-August-08			Bond Future	8.1100	8.1160	94.2426	94.1721	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
30/11/2007	R209 On 07-February-08			Bond Future	7.7100	7.7290	85.6218	85.4247	6590.00
30/11/2007	R209 On 02-May-08			Bond Future	7.6400	7.6610	84.6650	84.4657	0.00
30/11/2007	R209 On 07-August-08			Bond Future	7.5800	7.6020	86.9559	86.7547	0.00
30/11/2007	TRT1 On 07-February-08			Index Future	259.1300	258.9160	259.1260	258.9160	0.00
30/11/2007	TRT1 On 02-May-08			Index Future	265.6600	265.4450	265.6600	265.4450	0.00
30/11/2007	TRT1 On 07-August-08			Index Future	273.9800	273.8150	273.9770	273.8150	0.00
30/11/2007	TRT1 On 06-November-08			Index Future	280.5100	280.2790	280.5080	280.2790	400.00