



# Derivatives Weekly Statistics Report

From 2007/12/31 To 2008/01/04

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2008	\$ / R On 17-March-08			Currency Future	6.9300	6.9113	6.9282	6.9113	47087.00
02/01/2008	\$ / R On 13-June-08			Currency Future	7.0500	7.0360	7.0537	7.0360	15005.00
02/01/2008	\$ / R On 15-September-08			Currency Future	7.1900	7.1685	7.1863	7.1685	1472.00
02/01/2008	£ / R On 17-March-08			Currency Future	13.6900	13.8152	13.6909	13.8152	1037.00
02/01/2008	£ / R On 13-June-08			Currency Future	13.9000	14.0246	13.8971	14.0246	1155.00
02/01/2008	£ / R On 15-September-08			Currency Future	14.1100	14.2399	14.1093	14.2399	36.00
02/01/2008	€ / R On 17-March-08			Currency Future	10.1900	10.1769	10.1894	10.1769	1752.00
02/01/2008	€ / R On 13-June-08			Currency Future	10.3700	10.3579	10.3684	10.3579	1248.00
02/01/2008	€ / R On 15-September-08			Currency Future	10.5500	10.5395	10.5483	10.5395	50.00
02/01/2008	ALBI On 07-February-08			Index Future	260.1900	260.0140	260.1920	260.0140	594.00
02/01/2008	ALBI On 02-May-08			Index Future	266.9600	267.7790	266.9570	267.7790	0.00
02/01/2008	ALBI On 07-August-08			Index Future	275.0700	275.8240	275.0680	275.8240	0.00
02/01/2008	ALBI On 06-November-08			Index Future	282.6700	283.3870	282.6690	283.3870	0.00
02/01/2008	CRD1 On 07-February-08			Index Future	111.9300	111.8380	111.9340	111.8380	0.00
02/01/2008	CRD1 On 02-May-08			Index Future	114.8600	114.7640	114.8590	114.7640	0.00
02/01/2008	CRD1 On 07-August-08			Index Future	120.1500	119.5940	120.1470	119.5940	0.00
02/01/2008	CRD1 On 06-November-08			Index Future	121.5500	121.4430	121.5490	121.4430	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
02/01/2008	GOVI On 07-February-08			jGovi	261.5700	261.3845	261.5675	261.3845	7.00
02/01/2008	GOVI On 02-May-08			jGovi	268.8800	268.6950	268.8780	268.6950	0.00
02/01/2008	GOVI On 07-August-08			jGovi	276.4600	276.2690	276.4595	276.2690	0.00
02/01/2008	GOVI On 06-November-08			jGovi	284.0400	283.8325	284.0355	283.8325	60.00
02/01/2008	ILBI On 07-February-08			Index Future	298.0700	298.0830	298.0670	298.0830	0.00
02/01/2008	J153 On 31-August-10			jSwap	10.5600	10.6070	0.0793	0.0805	0.00
02/01/2008	J157 On 15-September-15			jSwap	9.5800	9.5810	0.0185	0.0185	0.00
02/01/2008	J186 On 21-December-26			jSwap	8.6200	8.6260	0.1008	0.1018	0.00
02/01/2008	J201 On 22-December-14			jSwap	9.6200	9.6310	0.1052	0.1056	0.00
02/01/2008	J203 On 15-September-17			jSwap	9.4100	9.3930	0.1239	0.1227	0.00
02/01/2008	J204 On 21-December-18			jSwap	9.2600	9.2430	0.1186	0.1171	0.00
02/01/2008	J207 On 15-January-20			jSwap	9.2100	9.1900	0.0913	0.0898	0.00
02/01/2008	JBAR On 21-December-05			jBar	11.2300	11.2330	11.2330	11.2330	0.00
02/01/2008	JFRA On 07-February-08			jFra	11.2500	11.2480	0.0273	0.0273	0.00
02/01/2008	JFRA On 05-February-09			jFra	10.5600	10.6350	0.0257	0.0258	0.00
02/01/2008	JFRA On 02-May-08			jFra	11.2700	11.2990	0.0291	0.0292	0.00
02/01/2008	JFRA On 07-May-09			jFra	10.2200	10.3130	0.0249	0.0251	0.00
02/01/2008	JFRA On 07-August-08			jFra	11.1200	11.1820	0.0270	0.0271	0.00
02/01/2008	JFRA On 06-August-09			jFra	9.9300	9.9650	0.0242	0.0242	0.00
02/01/2008	JFRA On 06-November-08			jFra	10.9300	10.9850	0.0265	0.0267	0.00
02/01/2008	JFRA On 05-November-09			jFra	9.7000	9.7640	0.0236	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
02/01/2008	JN02 On 07-February-08			jNote	10.6600	10.7060	0.1887	0.1895	0.00
02/01/2008	JN02 On 02-May-08			jNote	10.4500	10.5120	0.1868	0.1878	0.00
02/01/2008	JN02 On 07-August-08			jNote	10.1900	10.2650	0.1813	0.1825	0.00
02/01/2008	JN05 On 07-February-08			jNote	9.7300	9.7310	0.3782	0.3780	0.00
02/01/2008	JN05 On 02-May-08			jNote	9.6000	9.5940	0.3745	0.3741	0.00
02/01/2008	JN05 On 07-August-08			jNote	9.4500	9.4320	0.3691	0.3684	0.00
02/01/2008	JN10 On 07-February-08			jNote	9.2000	9.1760	0.5880	0.5870	0.00
02/01/2008	JN10 On 02-May-08			jNote	9.1000	9.0800	0.5856	0.5845	0.00
02/01/2008	JN10 On 07-August-08			jNote	8.9900	8.9670	0.5812	0.5800	0.00
02/01/2008	JROD On 31-January-08			jRod	10.5700	10.5660	0.0067	0.0070	0.00
02/01/2008	JROD On 29-February-08			jRod	10.9400	10.9240	0.0075	0.0077	0.00
02/01/2008	JROD On 31-March-08			jRod	11.2700	11.2340	0.0082	0.0084	0.00
02/01/2008	JROD On 30-April-08			jRod	11.0100	10.9910	0.0150	0.0151	0.00
02/01/2008	JROD On 30-May-08			jRod	11.2300	11.2100	0.0159	0.0160	0.00
02/01/2008	JROD On 30-June-08			jRod	11.3800	11.3630	0.0165	0.0166	0.00
02/01/2008	JROD On 31-July-08			jRod	11.1600	11.1500	0.0232	0.0233	0.00
02/01/2008	OTH1 On 07-February-08			Index Future	254.0300	253.8810	254.0320	253.8810	0.00
02/01/2008	OTH1 On 02-May-08			Index Future	260.6700	260.5220	260.6710	260.5220	0.00
02/01/2008	OTH1 On 07-August-08			Index Future	268.7500	270.3090	268.7510	270.3090	0.00
02/01/2008	OTH1 On 06-November-08			Index Future	275.8500	275.6850	275.8520	275.6850	12.00
02/01/2008	R153 On 07-February-08			Bond Future	9.2900	9.3320	114.1468	114.0534	8063.00
02/01/2008	R153 On 02-May-08			Bond Future	9.0500	9.0850	110.4835	110.3973	0.00
02/01/2008	R153 On 07-August-08			Bond Future	8.7700	8.8080	113.6101	113.5327	0.00
02/01/2008	R157 On 07-February-08			Bond Future	8.4800	8.4990	133.2249	133.0953	9138.00
02/01/2008	R157 On 02-May-08			Bond Future	8.3400	8.3630	129.8476	129.7202	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
02/01/2008	R157 On 07-August-08			Bond Future	8.2100	8.2250	133.5318	133.4073	2500.00
02/01/2008	R186 On 07-February-08			Bond Future	8.1300	8.1390	124.1738	124.0621	0.00
02/01/2008	R186 On 02-May-08			Bond Future	8.0500	8.0560	127.4200	127.3078	0.00
02/01/2008	R186 On 07-August-08			Bond Future	7.9700	7.9750	125.7105	125.5979	0.00
02/01/2008	R196 On 07-February-08			Bond Future	10.1700	10.2120	104.3815	104.3429	0.00
02/01/2008	R196 On 02-May-08			Bond Future	9.7400	9.8140	102.0335	101.9790	0.00
02/01/2008	R196 On 07-August-08			Bond Future	9.2100	9.3120	104.8920	104.8376	0.00
02/01/2008	R201 On 07-February-08			Bond Future	8.5300	8.5520	102.3624	102.2595	0.00
02/01/2008	R201 On 02-May-08			Bond Future	8.4000	8.4190	105.0381	104.9369	0.00
02/01/2008	R201 On 07-August-08			Bond Future	8.2700	8.2870	103.5769	103.4782	0.00
02/01/2008	R203 On 07-February-08			Bond Future	8.3400	8.3640	102.7754	102.6457	0.00
02/01/2008	R203 On 02-May-08			Bond Future	8.2400	8.2550	101.2677	101.1390	0.00
02/01/2008	R203 On 07-August-08			Bond Future	8.1300	8.1450	104.1431	104.0157	0.00
02/01/2008	R204 On 07-February-08			Bond Future	8.3400	8.3590	98.7511	98.6125	3331.00
02/01/2008	R204 On 02-May-08			Bond Future	8.2400	8.2600	101.3240	101.1859	0.00
02/01/2008	R204 On 07-August-08			Bond Future	8.1400	8.1620	100.1394	100.0023	0.00
02/01/2008	R206 On 07-February-08			Bond Future	8.6500	8.6560	95.3405	95.2964	0.00
02/01/2008	R206 On 02-May-08			Bond Future	8.5100	8.5170	97.8414	97.7982	0.00
02/01/2008	R206 On 07-August-08			Bond Future	8.3600	8.3740	96.8543	96.8124	0.00
02/01/2008	R207 On 07-February-08			Bond Future	8.3100	8.3320	92.6100	92.4686	0.00
02/01/2008	R207 On 02-May-08			Bond Future	8.2200	8.2410	95.0279	94.8867	0.00
02/01/2008	R207 On 07-August-08			Bond Future	8.1300	8.1500	94.0735	93.9330	0.00
02/01/2008	R209 On 07-February-08			Bond Future	7.8400	7.8350	84.3923	84.3923	6590.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2008	R209 On 02-May-08			Bond Future	7.7700	7.7660	83.4313	83.4313	0.00
02/01/2008	R209 On 07-August-08			Bond Future	7.7000	7.6970	85.8092	85.8092	0.00
02/01/2008	TRT1 On 07-February-08			Index Future	258.3500	258.1680	258.3490	258.1680	0.00
02/01/2008	TRT1 On 02-May-08			Index Future	265.1000	264.9210	265.1000	264.9210	0.00
02/01/2008	TRT1 On 07-August-08			Index Future	273.1300	273.7530	273.1290	273.7530	0.00
02/01/2008	TRT1 On 06-November-08			Index Future	280.5400	280.3400	280.5400	280.3400	400.00
03/01/2008	\$ / R On 17-March-08			Currency Future	6.9400	6.9282	6.9374	6.9282	47022.00
03/01/2008	\$ / R On 13-June-08			Currency Future	7.0700	7.0537	7.0653	7.0537	15035.00
03/01/2008	\$ / R On 15-September-08			Currency Future	7.2000	7.1863	7.1999	7.1863	1530.00
03/01/2008	£ / R On 17-March-08			Currency Future	13.6700	13.6909	13.6719	13.6909	1037.00
03/01/2008	£ / R On 13-June-08			Currency Future	13.8800	13.8971	13.8810	13.8971	1155.00
03/01/2008	£ / R On 15-September-08			Currency Future	14.0900	14.1093	14.0941	14.1093	36.00
03/01/2008	€ / R On 17-March-08			Currency Future	10.2200	10.1894	10.2216	10.1894	1752.00
03/01/2008	€ / R On 13-June-08			Currency Future	10.4000	10.3684	10.4023	10.3684	1248.00
03/01/2008	€ / R On 15-September-08			Currency Future	10.5800	10.5483	10.5837	10.5483	92.00
03/01/2008	ALBI On 07-February-08			Index Future	260.0300	260.1920	260.0340	260.1920	594.00
03/01/2008	ALBI On 02-May-08			Index Future	266.8600	266.9570	266.8590	266.9570	0.00
03/01/2008	ALBI On 07-August-08			Index Future	274.9500	275.0680	274.9450	275.0680	0.00
03/01/2008	ALBI On 06-November-08			Index Future	282.5300	282.6690	282.5270	282.6690	0.00
03/01/2008	CRD1 On 07-February-08			Index Future	111.9300	111.9340	111.9280	111.9340	0.00
03/01/2008	CRD1 On 02-May-08			Index Future	114.8500	114.8590	114.8520	114.8590	0.00
03/01/2008	CRD1 On 07-August-08			Index Future	120.1600	120.1470	120.1590	120.1470	0.00
03/01/2008	CRD1 On 06-November-08			Index Future	121.5400	121.5490	121.5420	121.5490	8.00
03/01/2008	GOVI On 07-February-08			jGovi	261.4300	261.5675	261.4290	261.5675	7.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2008	GOVI On 02-May-08			jGovi	268.7400	268.8780	268.7350	268.8780	0.00
03/01/2008	GOVI On 07-August-08			jGovi	276.3100	276.4595	276.3130	276.4595	0.00
03/01/2008	GOVI On 06-November-08			jGovi	283.8900	284.0355	283.8860	284.0355	60.00
03/01/2008	ILBI On 07-February-08			Index Future	298.2100	298.0670	298.2060	298.0670	0.00
03/01/2008	J153 On 31-August-10			jSwap	10.5300	10.5570	0.0788	0.0793	0.00
03/01/2008	J157 On 15-September-15			jSwap	9.5800	9.5810	0.0187	0.0185	0.00
03/01/2008	J186 On 21-December-26			jSwap	8.6600	8.6150	0.1049	0.1008	0.00
03/01/2008	J201 On 22-December-14			jSwap	9.6200	9.6190	0.1051	0.1052	0.00
03/01/2008	J203 On 15-September-17			jSwap	9.4300	9.4100	0.1253	0.1239	0.00
03/01/2008	J204 On 21-December-18			jSwap	9.2900	9.2640	0.1203	0.1186	0.00
03/01/2008	J207 On 15-January-20			jSwap	9.2400	9.2100	0.0933	0.0913	0.00
03/01/2008	JBAR On 21-December-05			jBar	11.3000	11.2330	11.2960	11.2330	0.00
03/01/2008	JFRA On 07-February-08			jFra	11.2400	11.2460	0.0273	0.0273	0.00
03/01/2008	JFRA On 05-February-09			jFra	10.5600	10.5630	0.0256	0.0257	0.00
03/01/2008	JFRA On 02-May-08			jFra	11.2400	11.2690	0.0290	0.0291	0.00
03/01/2008	JFRA On 07-May-09			jFra	10.2000	10.2240	0.0248	0.0249	0.00
03/01/2008	JFRA On 07-August-08			jFra	11.1000	11.1190	0.0269	0.0270	0.00
03/01/2008	JFRA On 06-August-09			jFra	9.8900	9.9300	0.0240	0.0242	0.00
03/01/2008	JFRA On 06-November-08			jFra	10.9000	10.9290	0.0265	0.0265	0.00
03/01/2008	JFRA On 05-November-09			jFra	9.6600	9.6950	0.0235	0.0236	0.00
03/01/2008	JN02 On 07-February-08			jNote	10.6300	10.6550	0.1883	0.1887	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
03/01/2008	JN02 On 02-May-08			jNote	10.4200	10.4470	0.1863	0.1868	0.00
03/01/2008	JN02 On 07-August-08			jNote	10.1700	10.1930	0.1809	0.1813	0.00
03/01/2008	JN05 On 07-February-08			jNote	9.7100	9.7300	0.3777	0.3782	0.00
03/01/2008	JN05 On 02-May-08			jNote	9.5800	9.6000	0.3738	0.3745	0.00
03/01/2008	JN05 On 07-August-08			jNote	9.4200	9.4450	0.3685	0.3691	0.00
03/01/2008	JN10 On 07-February-08			jNote	9.2200	9.1950	0.5896	0.5880	0.00
03/01/2008	JN10 On 02-May-08			jNote	9.1300	9.1000	0.5872	0.5856	0.00
03/01/2008	JN10 On 07-August-08			jNote	9.0200	8.9900	0.5829	0.5812	0.00
03/01/2008	JROD On 31-January-08			jRod	10.5600	10.5650	0.0067	0.0067	0.00
03/01/2008	JROD On 29-February-08			jRod	10.9300	10.9380	0.0075	0.0075	0.00
03/01/2008	JROD On 31-March-08			jRod	11.2700	11.2690	0.0082	0.0082	0.00
03/01/2008	JROD On 30-April-08			jRod	11.0100	11.0140	0.0150	0.0150	0.00
03/01/2008	JROD On 30-May-08			jRod	11.2300	11.2330	0.0159	0.0159	0.00
03/01/2008	JROD On 30-June-08			jRod	11.3800	11.3830	0.0164	0.0165	0.00
03/01/2008	JROD On 31-July-08			jRod	11.1600	11.1610	0.0231	0.0232	0.00
03/01/2008	OTH1 On 07-February-08			Index Future	253.7600	254.0320	253.7620	254.0320	0.00
03/01/2008	OTH1 On 02-May-08			Index Future	260.3900	260.6710	260.3930	260.6710	0.00
03/01/2008	OTH1 On 07-August-08			Index Future	268.3400	268.7510	268.3400	268.7510	0.00
03/01/2008	OTH1 On 06-November-08			Index Future	275.5600	275.8520	275.5600	275.8520	12.00
03/01/2008	R153 On 07-February-08			Bond Future	9.2700	9.2920	114.1936	114.1468	8063.00
03/01/2008	R153 On 02-May-08			Bond Future	9.0300	9.0450	110.5266	110.4835	0.00
03/01/2008	R153 On 07-August-08			Bond Future	8.7500	8.7680	113.6488	113.6101	0.00
03/01/2008	R157 On 07-February-08			Bond Future	8.4900	8.4790	133.1600	133.2249	9138.00
03/01/2008	R157 On 02-May-08			Bond Future	8.3500	8.3430	129.7839	129.8476	0.00
03/01/2008	R157 On 07-August-08			Bond Future	8.2200	8.2050	133.4695	133.5318	2500.00

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03/01/2008	R186 On 07-February-08			Bond Future	8.1600	8.1290	123.8391	124.1738	0.00
03/01/2008	R186 On 02-May-08			Bond Future	8.0800	8.0460	127.0838	127.4200	0.00
03/01/2008	R186 On 07-August-08			Bond Future	8.0000	7.9650	125.3732	125.7105	0.00
03/01/2008	R196 On 07-February-08			Bond Future	10.1500	10.1720	104.4009	104.3815	0.00
03/01/2008	R196 On 02-May-08			Bond Future	9.7200	9.7430	102.0551	102.0335	0.00
03/01/2008	R196 On 07-August-08			Bond Future	9.1700	9.2090	104.9116	104.8920	0.00
03/01/2008	R201 On 07-February-08			Bond Future	8.5400	8.5320	102.3110	102.3624	0.00
03/01/2008	R201 On 02-May-08			Bond Future	8.4100	8.3990	104.9875	105.0381	0.00
03/01/2008	R201 On 07-August-08			Bond Future	8.2800	8.2670	103.5275	103.5769	0.00
03/01/2008	R203 On 07-February-08			Bond Future	8.3500	8.3440	102.7105	102.7754	0.00
03/01/2008	R203 On 02-May-08			Bond Future	8.2500	8.2350	101.2033	101.2677	0.00
03/01/2008	R203 On 07-August-08			Bond Future	8.1400	8.1250	104.0793	104.1431	0.00
03/01/2008	R204 On 07-February-08			Bond Future	8.3500	8.3390	98.6818	98.7511	3331.00
03/01/2008	R204 On 02-May-08			Bond Future	8.2500	8.2400	101.2549	101.3240	0.00
03/01/2008	R204 On 07-August-08			Bond Future	8.1500	8.1420	100.0708	100.1394	0.00
03/01/2008	R206 On 07-February-08			Bond Future	8.6500	8.6460	95.3405	95.3405	0.00
03/01/2008	R206 On 02-May-08			Bond Future	8.5100	8.5070	97.8414	97.8414	0.00
03/01/2008	R206 On 07-August-08			Bond Future	8.3600	8.3640	96.8543	96.8543	0.00
03/01/2008	R207 On 07-February-08			Bond Future	8.3200	8.3120	92.5393	92.6100	0.00
03/01/2008	R207 On 02-May-08			Bond Future	8.2300	8.2210	94.9573	95.0279	0.00
03/01/2008	R207 On 07-August-08			Bond Future	8.1400	8.1300	94.0032	94.0735	0.00
03/01/2008	R209 On 07-February-08			Bond Future	7.8900	7.8350	83.9125	84.3923	6590.00
03/01/2008	R209 On 02-May-08			Bond Future	7.8200	7.7660	82.9459	83.4313	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
03/01/2008	R209 On 07-August-08			Bond Future	7.7500	7.6970	85.3184	85.8092	0.00
03/01/2008	TRT1 On 07-February-08			Index Future	258.2100	258.3490	258.2090	258.3490	0.00
03/01/2008	TRT1 On 02-May-08			Index Future	264.9600	265.1000	264.9560	265.1000	0.00
03/01/2008	TRT1 On 07-August-08			Index Future	273.0500	273.1290	273.0470	273.1290	0.00
03/01/2008	TRT1 On 06-November-08			Index Future	280.3900	280.5400	280.3890	280.5400	400.00
04/01/2008	\$ / R On 17-March-08			Currency Future	6.9400	6.9374	6.9379	6.9374	47022.00
04/01/2008	\$ / R On 13-June-08			Currency Future	7.0700	7.0653	7.0674	7.0653	15045.00
04/01/2008	\$ / R On 15-September-08			Currency Future	7.2000	7.1999	7.2034	7.1999	1472.00
04/01/2008	£ / R On 17-March-08			Currency Future	13.6800	13.6719	13.6766	13.6719	1037.00
04/01/2008	£ / R On 13-June-08			Currency Future	13.8900	13.8810	13.8865	13.8810	1155.00
04/01/2008	£ / R On 15-September-08			Currency Future	14.1000	14.0941	14.0997	14.0941	36.00
04/01/2008	€ / R On 17-March-08			Currency Future	10.2600	10.2216	10.2605	10.2216	1752.00
04/01/2008	€ / R On 13-June-08			Currency Future	10.4400	10.4023	10.4423	10.4023	1248.00
04/01/2008	€ / R On 15-September-08			Currency Future	10.6200	10.5837	10.6242	10.5837	92.00
04/01/2008	ALBI On 07-February-08			Index Future	260.1500	260.0340	260.1510	260.0340	594.00
04/01/2008	ALBI On 02-May-08			Index Future	266.9200	266.8590	266.9210	266.8590	0.00
04/01/2008	ALBI On 07-August-08			Index Future	275.0100	274.9450	275.0070	274.9450	0.00
04/01/2008	ALBI On 06-November-08			Index Future	282.5900	282.5270	282.5890	282.5270	0.00
04/01/2008	CRD1 On 07-February-08			Index Future	111.9600	111.9280	111.9620	111.9280	0.00
04/01/2008	CRD1 On 02-May-08			Index Future	114.8900	114.8520	114.8870	114.8520	0.00
04/01/2008	CRD1 On 07-August-08			Index Future	120.1800	120.1590	120.1780	120.1590	0.00
04/01/2008	CRD1 On 06-November-08			Index Future	121.5800	121.5420	121.5800	121.5420	8.00
04/01/2008	GOVI On 07-February-08			jGovi	261.5400	261.4290	261.5395	261.4290	7.00
04/01/2008	GOVI On 02-May-08			jGovi	268.8500	268.7350	268.8460	268.7350	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
04/01/2008	GOVI On 07-August-08			jGovi	276.4300	276.3130	276.4285	276.3130	0.00
04/01/2008	GOVI On 06-November-08			jGovi	284.0100	283.8860	284.0065	283.8860	60.00
04/01/2008	ILBI On 07-February-08			Index Future	298.2300	298.2060	298.2260	298.2060	0.00
04/01/2008	J153 On 31-August-10			jSwap	10.5300	10.5330	0.0786	0.0788	0.00
04/01/2008	J157 On 15-September-15			jSwap	9.5900	9.5840	0.0191	0.0187	0.00
04/01/2008	J186 On 21-December-26			jSwap	8.6900	8.6630	0.1073	0.1049	0.00
04/01/2008	J201 On 22-December-14			jSwap	9.6200	9.6160	0.1052	0.1051	0.00
04/01/2008	J203 On 15-September-17			jSwap	9.4500	9.4310	0.1263	0.1253	0.00
04/01/2008	J204 On 21-December-18			jSwap	9.3100	9.2890	0.1216	0.1203	0.00
04/01/2008	J207 On 15-January-20			jSwap	9.2600	9.2360	0.0949	0.0933	0.00
04/01/2008	JBAR On 21-December-05			jBar	11.3100	11.2960	11.3080	11.2960	0.00
04/01/2008	JFRA On 07-February-08			jFra	11.2200	11.2410	0.0272	0.0273	0.00
04/01/2008	JFRA On 05-February-09			jFra	10.5100	10.5560	0.0255	0.0256	0.00
04/01/2008	JFRA On 02-May-08			jFra	11.2300	11.2360	0.0290	0.0290	0.00
04/01/2008	JFRA On 07-May-09			jFra	10.1800	10.1970	0.0248	0.0248	0.00
04/01/2008	JFRA On 07-August-08			jFra	11.1000	11.0990	0.0269	0.0269	0.00
04/01/2008	JFRA On 06-August-09			jFra	9.8800	9.8850	0.0240	0.0240	0.00
04/01/2008	JFRA On 06-November-08			jFra	10.8900	10.8960	0.0264	0.0265	0.00
04/01/2008	JFRA On 05-November-09			jFra	9.6500	9.6550	0.0235	0.0235	0.00
04/01/2008	JN02 On 07-February-08			jNote	10.6200	10.6290	0.1880	0.1883	0.00
04/01/2008	JN02 On 02-May-08			jNote	10.4100	10.4170	0.1861	0.1863	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
04/01/2008	JN02 On 07-August-08			jNote	10.1600	10.1650	0.1807	0.1809	0.00
04/01/2008	JN05 On 07-February-08			jNote	9.7100	9.7120	0.3777	0.3777	0.00
04/01/2008	JN05 On 02-May-08			jNote	9.5800	9.5780	0.3740	0.3738	0.00
04/01/2008	JN05 On 07-August-08			jNote	9.4300	9.4230	0.3687	0.3685	0.00
04/01/2008	JN10 On 07-February-08			jNote	9.2400	9.2190	0.5905	0.5896	0.00
04/01/2008	JN10 On 02-May-08			jNote	9.1500	9.1260	0.5882	0.5872	0.00
04/01/2008	JN10 On 07-August-08			jNote	9.0400	9.0190	0.5840	0.5829	0.00
04/01/2008	JROD On 31-January-08			jRod	10.5600	10.5610	0.0072	0.0067	0.00
04/01/2008	JROD On 29-February-08			jRod	10.9300	10.9340	0.0080	0.0075	0.00
04/01/2008	JROD On 31-March-08			jRod	11.2700	11.2670	0.0087	0.0082	0.00
04/01/2008	JROD On 30-April-08			jRod	11.0100	11.0130	0.0155	0.0150	0.00
04/01/2008	JROD On 30-May-08			jRod	11.2300	11.2310	0.0164	0.0159	0.00
04/01/2008	JROD On 30-June-08			jRod	11.3700	11.3790	0.0169	0.0164	0.00
04/01/2008	JROD On 31-July-08			jRod	11.1500	11.1570	0.0236	0.0231	0.00
04/01/2008	OTH1 On 07-February-08			Index Future	253.9300	253.7620	253.9250	253.7620	0.00
04/01/2008	OTH1 On 02-May-08			Index Future	260.5600	260.3930	260.5590	260.3930	0.00
04/01/2008	OTH1 On 07-August-08			Index Future	268.4200	268.3400	268.4230	268.3400	0.00
04/01/2008	OTH1 On 06-November-08			Index Future	275.7400	275.5600	275.7380	275.5600	12.00
04/01/2008	R153 On 07-February-08			Bond Future	9.3200	9.2720	114.0791	114.1936	8063.00
04/01/2008	R153 On 02-May-08			Bond Future	9.1100	9.0250	110.3456	110.5266	0.00
04/01/2008	R153 On 07-August-08			Bond Future	8.8600	8.7480	113.4284	113.6488	0.00
04/01/2008	R157 On 07-February-08			Bond Future	8.5200	8.4890	132.9658	133.1600	9138.00
04/01/2008	R157 On 02-May-08			Bond Future	8.4000	8.3530	129.4913	129.7839	0.00
04/01/2008	R157 On 07-August-08			Bond Future	8.2700	8.2150	133.1089	133.4695	2500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2008	R186 On 07-February-08			Bond Future	8.1700	8.1590	123.6945	123.8391	0.00
04/01/2008	R186 On 02-May-08			Bond Future	8.0900	8.0760	126.8827	127.0838	0.00
04/01/2008	R186 On 07-August-08			Bond Future	8.0200	7.9950	125.1378	125.3732	0.00
04/01/2008	R196 On 07-February-08			Bond Future	10.1400	10.1520	104.4154	104.4009	0.00
04/01/2008	R196 On 02-May-08			Bond Future	9.6900	9.7150	102.0720	102.0551	0.00
04/01/2008	R196 On 07-August-08			Bond Future	9.1500	9.1720	104.9259	104.9116	0.00
04/01/2008	R201 On 07-February-08			Bond Future	8.5700	8.5420	102.1773	102.3110	0.00
04/01/2008	R201 On 02-May-08			Bond Future	8.4400	8.4090	104.8107	104.9875	0.00
04/01/2008	R201 On 07-August-08			Bond Future	8.3200	8.2770	103.3400	103.5275	0.00
04/01/2008	R203 On 07-February-08			Bond Future	8.3700	8.3540	102.5810	102.7105	0.00
04/01/2008	R203 On 02-May-08			Bond Future	8.2700	8.2450	101.0297	101.2033	0.00
04/01/2008	R203 On 07-August-08			Bond Future	8.1600	8.1350	103.8948	104.0793	0.00
04/01/2008	R204 On 07-February-08			Bond Future	8.3700	8.3490	98.5570	98.6818	3331.00
04/01/2008	R204 On 02-May-08			Bond Future	8.2700	8.2500	101.0962	101.2549	0.00
04/01/2008	R204 On 07-August-08			Bond Future	8.1800	8.1520	99.8995	100.0708	0.00
04/01/2008	R206 On 07-February-08			Bond Future	8.6800	8.6460	95.2038	95.3405	0.00
04/01/2008	R206 On 02-May-08			Bond Future	8.5500	8.5070	97.6560	97.8414	0.00
04/01/2008	R206 On 07-August-08			Bond Future	8.4100	8.3640	96.6450	96.8543	0.00
04/01/2008	R207 On 07-February-08			Bond Future	8.3400	8.3220	92.4122	92.5393	0.00
04/01/2008	R207 On 02-May-08			Bond Future	8.2500	8.2310	94.7952	94.9573	0.00
04/01/2008	R207 On 07-August-08			Bond Future	8.1700	8.1400	93.8278	94.0032	0.00
04/01/2008	R209 On 07-February-08			Bond Future	7.9000	7.8850	83.8076	83.9125	6590.00
04/01/2008	R209 On 02-May-08			Bond Future	7.8300	7.8160	82.8109	82.9459	0.00
04/01/2008	R209 On 07-August-08			Bond Future	7.7600	7.7470	85.1526	85.3184	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
04/01/2008	TRT1 On 07-February-08			Index Future	258.3200	258.2090	258.3190	258.2090	0.00
04/01/2008	TRT1 On 02-May-08			Index Future	265.0700	264.9560	265.0680	264.9560	0.00
04/01/2008	TRT1 On 07-August-08			Index Future	273.1100	273.0470	273.1070	273.0470	0.00
04/01/2008	TRT1 On 06-November-08			Index Future	280.5100	280.3890	280.5090	280.3890	400.00