



# Derivatives Weekly Statistics Report

From 2008/03/31 To 2008/04/04

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2008	\$ / R On 13-June-08			Currency Future	7.9600	7.9643	7.9631	7.9643	42197.00
04/04/2008	\$ / R On 15-September-08			Currency Future	8.1500	8.1452	8.1450	8.1452	18019.00
04/04/2008	\$ / R On 12-December-08			Currency Future	8.3300	8.3279	8.3287	8.3279	7373.00
04/04/2008	£ / R On 13-June-08			Currency Future	15.7900	15.8003	15.7922	15.8003	3031.00
04/04/2008	£ / R On 15-September-08			Currency Future	16.0400	16.0457	16.0392	16.0457	591.00
04/04/2008	£ / R On 12-December-08			Currency Future	16.3000	16.2996	16.2952	16.2996	144.00
04/04/2008	€ / R On 13-June-08			Currency Future	12.4900	12.4091	12.4901	12.4091	12923.00
04/04/2008	€ / R On 15-September-08			Currency Future	12.7100	12.6271	12.7110	12.6271	8498.00
04/04/2008	€ / R On 12-December-08			Currency Future	12.9400	12.8524	12.9375	12.8524	4662.00
04/04/2008	ALBI On 02-May-08			Index Future	259.0300	258.9650	259.0250	258.9650	594.00
04/04/2008	ALBI On 07-August-08			Index Future	266.7000	266.7840	266.7030	266.7840	0.00
04/04/2008	ALBI On 06-November-08			Index Future	274.2600	274.3370	274.2550	274.3370	0.00
04/04/2008	CRD1 On 02-May-08			Index Future	111.8400	111.8310	111.8370	111.8310	0.00
04/04/2008	CRD1 On 07-August-08			Index Future	115.1200	115.1100	115.1150	115.1100	0.00
04/04/2008	CRD1 On 06-November-08			Index Future	118.2700	118.2630	118.2700	118.2630	8.00
04/04/2008	GOVI On 02-May-08			jGovi	261.1200	261.0680	261.1220	261.0680	19.00

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04/04/2008	GOVI On 07-August-08			jGovi	268.6000	268.5390	268.5960	268.5390	142.00
04/04/2008	GOVI On 06-November-08			jGovi	275.9500	275.8950	275.9540	275.8950	60.00
04/04/2008	ILBI On 02-May-08			Index Future	315.6600	315.7520	315.6570	315.7520	0.00
04/04/2008	J153 On 31-August-10			jSwap	10.9100	10.9040	0.0735	0.0734	0.00
04/04/2008	J157 On 15-September-15			jSwap	9.9200	9.9190	0.0347	0.0346	0.00
04/04/2008	J186 On 21-December-26			jSwap	9.3500	9.3520	0.1654	0.1653	0.00
04/04/2008	J201 On 22-December-14			jSwap	10.0600	10.0520	0.1288	0.1287	0.00
04/04/2008	J203 On 15-September-17			jSwap	9.7900	9.7900	0.1388	0.1388	0.00
04/04/2008	J204 On 21-December-18			jSwap	9.7800	9.7730	0.1542	0.1540	0.00
04/04/2008	J207 On 15-January-20			jSwap	9.6800	9.6800	0.1192	0.1190	0.00
04/04/2008	JBAR On 21-December-05			jBar	11.3800	11.3750	11.3750	11.3750	0.00
04/04/2008	JFRA On 05-February-09			jFra	11.2300	11.2300	0.0272	0.0272	0.00
04/04/2008	JFRA On 02-May-08			jFra	11.2900	11.2950	0.0291	0.0291	0.00
04/04/2008	JFRA On 07-May-09			jFra	10.9100	10.8960	0.0265	0.0265	0.00
04/04/2008	JFRA On 07-August-08			jFra	11.3500	11.3520	0.0275	0.0275	0.00
04/04/2008	JFRA On 06-August-09			jFra	10.5700	10.5650	0.0257	0.0257	0.00
04/04/2008	JFRA On 06-November-08			jFra	11.2800	11.2820	0.0274	0.0274	0.00
04/04/2008	JFRA On 05-November-09			jFra	10.2700	10.2730	0.0250	0.0250	0.00
04/04/2008	JN02 On 02-May-08			jNote	10.8900	10.8860	0.1939	0.1939	0.00
04/04/2008	JN02 On 07-August-08			jNote	10.6800	10.6750	0.1890	0.1889	0.00
04/04/2008	JN05 On 02-May-08			jNote	10.0200	10.0150	0.3872	0.3871	0.00

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04/04/2008	JN05 On 07-August-08			jNote	9.9000	9.8950	0.3827	0.3826	0.00
04/04/2008	JN10 On 02-May-08			jNote	9.6100	9.6040	0.6062	0.6061	0.00
04/04/2008	JN10 On 07-August-08			jNote	9.5200	9.5180	0.6026	0.6026	0.00
04/04/2008	JROD On 30-April-08			jRod	10.7700	10.7780	0.0076	0.0071	0.00
04/04/2008	JROD On 30-May-08			jRod	11.0000	11.0130	0.0082	0.0077	0.00
04/04/2008	JROD On 30-June-08			jRod	11.3300	11.3400	0.0089	0.0084	0.00
04/04/2008	JROD On 31-July-08			jRod	11.1800	11.1880	0.0163	0.0158	0.00
04/04/2008	OTH1 On 02-May-08			Index Future	248.5700	248.4860	248.5710	248.4860	0.00
04/04/2008	OTH1 On 07-August-08			Index Future	255.8600	255.7700	255.8580	255.7700	0.00
04/04/2008	OTH1 On 06-November-08			Index Future	262.8700	262.7770	262.8690	262.7770	12.00
04/04/2008	R153 On 02-May-08			Bond Future	9.4700	9.4560	109.5808	109.6021	10082.00
04/04/2008	R153 On 07-August-08			Bond Future	9.3400	9.3280	112.5143	112.5334	1290.00
04/04/2008	R153 On 06-November-08			Bond Future	9.2700	9.2580	108.6130	108.6299	0.00
04/04/2008	R157 On 02-May-08			Bond Future	8.9500	8.9580	126.0663	126.0051	10614.00
04/04/2008	R157 On 07-August-08			Bond Future	8.8800	8.8880	129.4259	129.3663	2527.00
04/04/2008	R157 On 06-November-08			Bond Future	8.8300	8.8400	125.7013	125.6432	0.00
04/04/2008	R186 On 02-May-08			Bond Future	8.8100	8.8190	119.2794	119.1782	1250.00
04/04/2008	R186 On 07-August-08			Bond Future	8.7500	8.7600	117.3171	117.2158	220.00
04/04/2008	R186 On 06-November-08			Bond Future	8.7000	8.7140	120.3067	120.2054	0.00
04/04/2008	R196 On 02-May-08			Bond Future	10.6600	10.6540	101.3360	101.3375	0.00
04/04/2008	R196 On 07-August-08			Bond Future	10.1900	10.1930	104.3734	104.3740	0.00
04/04/2008	R196 On 06-November-08			Bond Future	9.8600	9.8580	101.9967	101.9973	0.00
04/04/2008	R201 On 02-May-08			Bond Future	8.9700	8.9660	102.2199	102.2199	0.00

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04/04/2008	R201 On 07-August-08			Bond Future	8.8700	8.8680	100.6597	100.6597	0.00
04/04/2008	R201 On 06-November-08			Bond Future	8.7900	8.7880	103.2259	103.2259	0.00
04/04/2008	R203 On 02-May-08			Bond Future	8.9100	8.9230	97.0210	96.9602	0.00
04/04/2008	R203 On 07-August-08			Bond Future	8.8300	8.8430	99.7568	99.6967	0.00
04/04/2008	R203 On 06-November-08			Bond Future	8.7700	8.7820	98.1146	98.0552	0.00
04/04/2008	R204 On 02-May-08			Bond Future	8.9100	8.9150	96.8651	96.8002	3779.00
04/04/2008	R204 On 07-August-08			Bond Future	8.8300	8.8440	95.5344	95.4699	0.00
04/04/2008	R204 On 06-November-08			Bond Future	8.7800	8.7870	97.9732	97.9093	0.00
04/04/2008	R206 On 02-May-08			Bond Future	9.0200	9.0050	95.6792	95.7212	0.00
04/04/2008	R206 On 07-August-08			Bond Future	8.9100	8.9000	94.5981	94.6388	0.00
04/04/2008	R206 On 06-November-08			Bond Future	8.8200	8.8090	97.0181	97.0576	610.00
04/04/2008	R207 On 02-May-08			Bond Future	8.9100	8.9180	90.3393	90.2734	0.00
04/04/2008	R207 On 07-August-08			Bond Future	8.8400	8.8520	89.2375	89.1719	0.00
04/04/2008	R207 On 06-November-08			Bond Future	8.7900	8.7990	91.5117	91.4466	0.00
04/04/2008	R209 On 02-May-08			Bond Future	8.6500	8.6520	75.4722	75.4722	6260.00
04/04/2008	R209 On 07-August-08			Bond Future	8.6000	8.6020	77.6002	77.6002	0.00
04/04/2008	R209 On 06-November-08			Bond Future	8.5600	8.5620	76.4250	76.4250	260.00
04/04/2008	TRT1 On 02-May-08			Index Future	257.8000	257.7450	257.7980	257.7450	0.00
04/04/2008	TRT1 On 07-August-08			Index Future	265.3600	265.3000	265.3550	265.3000	0.00
04/04/2008	TRT1 On 06-November-08			Index Future	272.6300	272.5680	272.6260	272.5680	400.00