



Derivatives Weekly Statistics Report

From 2008/04/07 To 2008/04/11

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2008	\$ / R On 13-June-08			Currency Future	7.9400	7.9427	7.9425	7.9427	45367.00
11/04/2008	\$ / R On 15-September-08			Currency Future	8.1300	8.1263	8.1275	8.1263	18053.00
11/04/2008	\$ / R On 12-December-08			Currency Future	8.3200	8.3162	8.3195	8.3162	7653.00
11/04/2008	£ / R On 13-June-08			Currency Future	15.5800	15.6384	15.5807	15.6384	2459.00
11/04/2008	£ / R On 15-September-08			Currency Future	15.8300	15.8853	15.8292	15.8853	611.00
11/04/2008	£ / R On 12-December-08			Currency Future	16.0900	16.1475	16.0917	16.1475	187.00
11/04/2008	€ / R On 13-June-08			Currency Future	12.5300	12.5040	12.5274	12.5040	16636.00
11/04/2008	€ / R On 15-September-08			Currency Future	12.7600	12.7292	12.7553	12.7292	8513.00
11/04/2008	€ / R On 12-December-08			Currency Future	12.9900	12.9640	12.9930	12.9640	4708.00
11/04/2008	ALBI On 02-May-08			Index Future	255.0800	256.5210	255.0790	256.5210	594.00
11/04/2008	ALBI On 07-August-08			Index Future	263.0700	264.5070	263.0730	264.5070	0.00
11/04/2008	ALBI On 06-November-08			Index Future	270.8100	272.1910	270.8060	272.1910	0.00
11/04/2008	CRD1 On 02-May-08			Index Future	110.5600	111.0600	110.5620	111.0600	0.00
11/04/2008	CRD1 On 07-August-08			Index Future	113.8500	114.3580	113.8450	114.3580	0.00
11/04/2008	CRD1 On 06-November-08			Index Future	116.9800	117.5020	116.9760	117.5020	8.00
11/04/2008	GOVI On 02-May-08			jGovi	257.3300	258.7335	257.3255	258.7335	19.00

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11/04/2008	GOVI On 07-August-08			jGovi	264.8300	266.2795	264.8310	266.2795	142.00
11/04/2008	GOVI On 06-November-08			jGovi	272.1400	273.6255	272.1375	273.6255	60.00
11/04/2008	ILBI On 02-May-08			Index Future	318.0700	318.2690	318.0670	318.2690	0.00
11/04/2008	J153 On 31-August-10			jSwap	11.3500	11.2030	0.0829	0.0798	0.00
11/04/2008	J157 On 15-September-15			jSwap	10.2000	10.1190	0.0485	0.0447	0.00
11/04/2008	J186 On 21-December-26			jSwap	9.6100	9.5550	0.1856	0.1813	0.00
11/04/2008	J201 On 22-December-14			jSwap	10.3600	10.2450	0.1427	0.1377	0.00
11/04/2008	J203 On 15-September-17			jSwap	10.0600	9.9950	0.1535	0.1502	0.00
11/04/2008	J204 On 21-December-18			jSwap	10.0300	9.9750	0.1694	0.1666	0.00
11/04/2008	J207 On 15-January-20			jSwap	9.9400	9.8840	0.1355	0.1324	0.00
11/04/2008	JBAR On 21-December-05			jBar	11.3800	11.3750	11.3750	11.3750	0.00
11/04/2008	JFRA On 05-February-09			jFra	11.7000	11.5030	0.0284	0.0279	0.00
11/04/2008	JFRA On 02-May-08			jFra	11.6800	11.5740	0.0301	0.0298	0.00
11/04/2008	JFRA On 07-May-09			jFra	11.4100	11.1740	0.0277	0.0271	0.00
11/04/2008	JFRA On 07-August-08			jFra	11.8000	11.6960	0.0286	0.0283	0.00
11/04/2008	JFRA On 06-August-09			jFra	11.0800	10.9170	0.0269	0.0265	0.00
11/04/2008	JFRA On 06-November-08			jFra	11.7700	11.6230	0.0285	0.0282	0.00
11/04/2008	JFRA On 05-November-09			jFra	10.7500	10.5830	0.0261	0.0257	0.00
11/04/2008	JN02 On 02-May-08			jNote	11.3600	11.1980	0.2013	0.1988	0.00
11/04/2008	JN02 On 07-August-08			jNote	11.1700	10.9950	0.1967	0.1940	0.00
11/04/2008	JN05 On 02-May-08			jNote	10.3800	10.2590	0.3973	0.3939	0.00

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11/04/2008	JN05 On 07-August-08			jNote	10.2600	10.1300	0.3927	0.3892	0.00
11/04/2008	JN10 On 02-May-08			jNote	9.8700	9.8120	0.6147	0.6134	0.00
11/04/2008	JN10 On 07-August-08			jNote	9.7800	9.7230	0.6110	0.6098	0.00
11/04/2008	JROD On 30-April-08			jRod	10.8300	10.7470	0.0078	0.0070	0.00
11/04/2008	JROD On 30-May-08			jRod	11.1200	10.9530	0.0085	0.0075	0.00
11/04/2008	JROD On 30-June-08			jRod	11.4900	11.2660	0.0093	0.0082	0.00
11/04/2008	JROD On 31-July-08			jRod	11.2800	11.1500	0.0169	0.0157	0.00
11/04/2008	OTH1 On 02-May-08			Index Future	244.0400	245.6750	244.0410	245.6750	0.00
11/04/2008	OTH1 On 07-August-08			Index Future	251.2900	252.9690	251.2870	252.9690	0.00
11/04/2008	OTH1 On 06-November-08			Index Future	258.2000	259.9240	258.1970	259.9240	12.00
11/04/2008	R153 On 02-May-08			Bond Future	9.8400	9.6560	108.7829	109.1766	10082.00
11/04/2008	R153 On 07-August-08			Bond Future	9.6700	9.5280	111.8847	112.1523	1290.00
11/04/2008	R153 On 06-November-08			Bond Future	9.5500	9.4580	108.1436	108.2919	0.00
11/04/2008	R157 On 02-May-08			Bond Future	9.2300	9.1280	124.3423	124.9699	10634.00
11/04/2008	R157 On 07-August-08			Bond Future	9.1400	9.0580	127.8862	128.3573	2547.00
11/04/2008	R157 On 06-November-08			Bond Future	9.0700	9.0100	124.3336	124.6607	0.00
11/04/2008	R186 On 02-May-08			Bond Future	9.0900	8.9890	116.4471	117.4781	1250.00
11/04/2008	R186 On 07-August-08			Bond Future	9.0200	8.9300	114.6280	115.5137	220.00
11/04/2008	R186 On 06-November-08			Bond Future	8.9600	8.8840	117.7558	118.5041	0.00
11/04/2008	R196 On 02-May-08			Bond Future	10.9800	10.7390	101.0926	101.2730	0.00
11/04/2008	R196 On 07-August-08			Bond Future	10.5400	10.3080	104.1930	104.3138	0.00
11/04/2008	R196 On 06-November-08			Bond Future	10.2300	10.0140	101.8876	101.9512	0.00
11/04/2008	R201 On 02-May-08			Bond Future	9.2700	9.1560	100.7637	101.2975	0.00

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11/04/2008	R201 On 07-August-08			Bond Future	9.1500	9.0580	99.3081	99.7592	0.00
11/04/2008	R201 On 06-November-08			Bond Future	9.0600	8.9780	101.9809	102.3477	0.00
11/04/2008	R203 On 02-May-08			Bond Future	9.2100	9.1030	95.2407	95.8732	0.00
11/04/2008	R203 On 07-August-08			Bond Future	9.1100	9.0230	98.1141	98.6220	0.00
11/04/2008	R203 On 06-November-08			Bond Future	9.0300	8.9620	96.6032	96.9942	0.00
11/04/2008	R204 On 02-May-08			Bond Future	9.2000	9.0950	94.9666	95.6406	3779.00
11/04/2008	R204 On 07-August-08			Bond Future	9.1100	9.0240	93.7640	94.3196	0.00
11/04/2008	R204 On 06-November-08			Bond Future	9.0400	8.9670	96.3311	96.7695	0.00
11/04/2008	R206 On 02-May-08			Bond Future	9.3000	9.1950	94.4801	94.9276	0.00
11/04/2008	R206 On 07-August-08			Bond Future	9.1700	9.0900	93.5465	93.8685	0.00
11/04/2008	R206 On 06-November-08			Bond Future	9.0500	8.9990	96.1069	96.3102	610.00
11/04/2008	R207 On 02-May-08			Bond Future	9.2000	9.0980	88.4231	89.0987	0.00
11/04/2008	R207 On 07-August-08			Bond Future	9.1200	9.0320	87.4331	88.0033	0.00
11/04/2008	R207 On 06-November-08			Bond Future	9.0500	8.9790	89.8261	90.2851	0.00
11/04/2008	R209 On 02-May-08			Bond Future	8.9400	8.8220	73.1775	74.0890	6260.00
11/04/2008	R209 On 07-August-08			Bond Future	8.8700	8.7720	75.3895	76.2057	2450.00
11/04/2008	R209 On 06-November-08			Bond Future	8.8200	8.7320	74.2883	75.0218	260.00
11/04/2008	TRT1 On 02-May-08			Index Future	254.0200	255.4180	254.0200	255.4180	0.00
11/04/2008	TRT1 On 07-August-08			Index Future	261.5600	263.0010	261.5620	263.0010	0.00
11/04/2008	TRT1 On 06-November-08			Index Future	268.7600	270.2320	268.7550	270.2320	400.00