



# Derivatives Weekly Statistics Report

From 2007/02/19 To 2007/02/23

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2007	CRD1 On 03-May-07			Index Future	110.4300	110.1260	110.4250	110.1260	10.00
19/02/2007	GOVI On 03-May-07			jGovi	258.3200	257.3900	258.3160	257.3900	144.00
19/02/2007	GOVI On 02-August-07			jGovi	263.8700	262.9300	263.8740	262.9300	0.00
19/02/2007	ILBI On 03-May-07			Index Future	273.9900	274.3470	273.9920	274.3470	0.00
19/02/2007	ILBI On 02-August-07			Index Future	280.2000	280.5880	280.2020	280.5880	0.00
19/02/2007	J153 On 31-August-10			jSwap	8.5200	8.5660	0.0351	0.0368	0.00
19/02/2007	J157 On 15-September-15			jSwap	8.2700	8.3360	0.0631	0.0589	0.00
19/02/2007	J186 On 21-December-26			jSwap	7.7600	7.8360	0.0258	0.0336	0.00
19/02/2007	J194 On 28-February-08			jSwap	8.9300	8.9500	0.0205	0.0207	0.00
19/02/2007	J201 On 22-December-14			jSwap	8.2900	8.3530	0.0459	0.0494	0.00
19/02/2007	J203 On 15-September-17			jSwap	8.2000	8.2610	0.0518	0.0560	0.00
19/02/2007	J204 On 21-December-18			jSwap	8.1300	8.1980	0.0480	0.0530	0.00
19/02/2007	J207 On 15-January-20			jSwap	8.0700	8.1410	0.0053	0.0112	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
19/02/2007	JBAR On 21-December-05			jBar	9.0300	9.0250	0.0000	0.0000	0.00
19/02/2007	JFRA On 07-February-08			jFra	8.6600	8.7190	0.0211	0.0213	0.00
19/02/2007	JFRA On 03-May-07			jFra	9.1000	9.1280	0.0222	0.0223	0.00
19/02/2007	JFRA On 02-August-07			jFra	9.0100	9.0390	0.0220	0.0220	0.00
19/02/2007	JFRA On 01-November-07			jFra	8.8200	8.8600	0.0231	0.0232	0.00
19/02/2007	JN02 On 03-May-07			jNote	8.6000	8.6480	0.1572	0.1580	0.00
19/02/2007	JN02 On 02-August-07			jNote	8.4600	8.5180	0.1549	0.1558	0.00
19/02/2007	JN05 On 03-May-07			jNote	8.2400	8.3010	0.3340	0.3359	0.00
19/02/2007	JN05 On 02-August-07			jNote	8.1700	8.2380	0.3319	0.3341	0.00
19/02/2007	JN10 On 03-May-07			jNote	8.0800	8.1350	0.5478	0.5504	0.00
19/02/2007	JN10 On 02-August-07			jNote	8.0300	8.0870	0.5458	0.5486	0.00
19/02/2007	JROD On 28-February-07			jRod	8.6200	8.6230	0.0017	0.0022	0.00
19/02/2007	JROD On 30-March-07			jRod	8.7600	8.7790	0.0021	0.0026	0.00
19/02/2007	JROD On 30-April-07			jRod	8.9200	8.9360	0.0024	0.0029	0.00
19/02/2007	JROD On 31-May-07			jRod	8.8500	8.8550	0.0044	0.0049	0.00
19/02/2007	OTH1 On 03-May-07			Index Future	254.3900	253.5000	254.3910	253.5000	15.00
19/02/2007	R153 On 03-May-07			Bond Future	7.8800	7.9400	117.0839	116.8963	54.00
19/02/2007	R153 On 02-August-07			Bond Future	7.8200	7.8750	119.5321	119.3576	0.00
19/02/2007	R157 On 03-May-07			Bond Future	7.5900	7.6450	138.0660	137.6170	504.00
19/02/2007	R157 On 02-August-07			Bond Future	7.5500	7.6050	140.9238	140.4853	0.00
19/02/2007	R186 On 03-May-07			Bond Future	7.2900	7.3530	137.1655	136.3843	0.00
19/02/2007	R186 On 02-August-07			Bond Future	7.2500	7.3140	134.8630	134.0577	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
19/02/2007	R194 On 03-May-07			Bond Future	8.4400	8.4780	103.0523	103.0219	0.00
19/02/2007	R194 On 02-August-07			Bond Future	8.2100	8.2700	105.3057	105.2728	0.00
19/02/2007	R196 On 03-May-07			Bond Future	8.2400	8.2880	104.7628	104.6785	0.00
19/02/2007	R196 On 02-August-07			Bond Future	8.1200	8.1760	107.0529	106.9662	0.00
19/02/2007	R201 On 03-May-07			Bond Future	7.5500	7.6160	110.1371	109.7683	0.00
19/02/2007	R201 On 02-August-07			Bond Future	7.5000	7.5590	108.1184	107.7460	0.00
19/02/2007	R203 On 03-May-07			Bond Future	7.4600	7.5230	106.8091	106.3598	0.00
19/02/2007	R203 On 02-August-07			Bond Future	7.4100	7.4720	109.1475	108.6891	0.00
19/02/2007	R204 On 03-May-07			Bond Future	7.4300	7.4860	107.4445	106.9628	0.00
19/02/2007	R204 On 02-August-07			Bond Future	7.3800	7.4410	105.7454	105.2527	0.00
19/02/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	88408	84294	88408	84294	0.00
19/02/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	5073	5885	5073	5885	0.00
19/02/2007	R206 On 03-May-07			Bond Future	7.5600	7.6290	102.0040	101.6586	0.00
19/02/2007	R206 On 02-August-07			Bond Future	7.5000	7.5700	100.4612	100.1096	0.00
19/02/2007	R207 On 03-May-07			Bond Future	7.3900	7.4500	101.1157	100.6242	0.00
19/02/2007	R207 On 02-August-07			Bond Future	7.3500	7.4070	99.6800	99.1842	0.00
19/02/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	102332	97441	102332	97441	0.00
19/02/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	29	53	29	53	0.00
19/02/2007	TRT1 On 03-May-07			Index Future	255.2400	254.3230	255.2400	254.3230	500.00
20/02/2007	CRD1 On 03-May-07			Index Future	110.6200	110.4250	110.6200	110.4250	10.00
20/02/2007	GOVI On 03-May-07			jGovi	258.9400	258.3160	258.9380	258.3160	144.00
20/02/2007	GOVI On 02-August-07			jGovi	264.5100	263.8740	264.5100	263.8740	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
20/02/2007	ILBI On 03-May-07			Index Future	273.9400	273.9920	273.9380	273.9920	0.00
20/02/2007	ILBI On 02-August-07			Index Future	280.1500	280.2020	280.1470	280.2020	0.00
20/02/2007	J153 On 31-August-10			jSwap	8.5000	8.5150	0.0344	0.0351	0.00
20/02/2007	J157 On 15-September-15			jSwap	8.2200	8.2740	0.0668	0.0631	0.00
20/02/2007	J186 On 21-December-26			jSwap	7.7100	7.7570	0.0209	0.0258	0.00
20/02/2007	J194 On 28-February-08			jSwap	8.9300	8.9330	0.0204	0.0205	0.00
20/02/2007	J201 On 22-December-14			jSwap	8.2300	8.2900	0.0427	0.0459	0.00
20/02/2007	J203 On 15-September-17			jSwap	8.1400	8.2020	0.0472	0.0518	0.00
20/02/2007	J204 On 21-December-18			jSwap	8.0600	8.1290	0.0428	0.0480	0.00
20/02/2007	J207 On 15-January-20			jSwap	8.0000	8.0670	0.0002	0.0053	0.00
20/02/2007	JBAR On 21-December-05			jBar	9.0300	9.0330	0.0000	0.0000	0.00
20/02/2007	JFRA On 07-February-08			jFra	8.6500	8.6620	0.0211	0.0211	0.00
20/02/2007	JFRA On 03-May-07			jFra	9.1000	9.0960	0.0222	0.0222	0.00
20/02/2007	JFRA On 02-August-07			jFra	9.0100	9.0130	0.0220	0.0220	0.00
20/02/2007	JFRA On 01-November-07			jFra	8.8200	8.8210	0.0231	0.0231	0.00
20/02/2007	JN02 On 03-May-07			jNote	8.6000	8.6010	0.1571	0.1572	0.00
20/02/2007	JN02 On 02-August-07			jNote	8.4600	8.4630	0.1548	0.1549	0.00
20/02/2007	JN05 On 03-May-07			jNote	8.2100	8.2420	0.3326	0.3340	0.00
20/02/2007	JN05 On 02-August-07			jNote	8.1400	8.1740	0.3306	0.3319	0.00
20/02/2007	JN10 On 03-May-07			jNote	8.0100	8.0750	0.5443	0.5478	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
20/02/2007	JN10 On 02-August-07			jNote	7.9500	8.0250	0.5422	0.5458	0.00
20/02/2007	JROD On 28-February-07			jRod	8.6100	8.6150	0.0017	0.0017	0.00
20/02/2007	JROD On 30-March-07			jRod	8.7500	8.7570	0.0021	0.0021	0.00
20/02/2007	JROD On 30-April-07			jRod	8.9100	8.9170	0.0024	0.0024	0.00
20/02/2007	JROD On 31-May-07			jRod	8.8500	8.8500	0.0044	0.0044	0.00
20/02/2007	OTH1 On 03-May-07			Index Future	255.0200	254.3910	255.0240	254.3910	15.00
20/02/2007	R153 On 03-May-07			Bond Future	7.8600	7.8800	117.1465	117.0839	166.00
20/02/2007	R153 On 02-August-07			Bond Future	7.8200	7.8150	119.5321	119.5321	0.00
20/02/2007	R157 On 03-May-07			Bond Future	7.5300	7.5850	138.5170	138.0660	504.00
20/02/2007	R157 On 02-August-07			Bond Future	7.5500	7.5450	140.9238	140.9238	0.00
20/02/2007	R186 On 03-May-07			Bond Future	7.2400	7.2920	137.8239	137.1655	0.00
20/02/2007	R186 On 02-August-07			Bond Future	7.2000	7.2510	135.5202	134.8630	0.00
20/02/2007	R194 On 03-May-07			Bond Future	8.3800	8.4390	103.1007	103.0523	0.00
20/02/2007	R194 On 02-August-07			Bond Future	8.1300	8.2100	105.3479	105.3057	0.00
20/02/2007	R196 On 03-May-07			Bond Future	8.1800	8.2380	104.8556	104.7628	0.00
20/02/2007	R196 On 02-August-07			Bond Future	8.0600	8.1170	107.1412	107.0529	0.00
20/02/2007	R201 On 03-May-07			Bond Future	7.4900	7.5540	110.5015	110.1371	0.00
20/02/2007	R201 On 02-August-07			Bond Future	7.4300	7.4950	108.4865	108.1184	0.00
20/02/2007	R203 On 03-May-07			Bond Future	7.4100	7.4620	107.2237	106.8091	0.00
20/02/2007	R203 On 02-August-07			Bond Future	7.3500	7.4090	109.5644	109.1475	0.00
20/02/2007	R204 On 03-May-07			Bond Future	7.3900	7.4250	107.7620	107.4445	0.00
20/02/2007	R204 On 02-August-07			Bond Future	7.3400	7.3780	106.0677	105.7454	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
20/02/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	91191	88408	91191	88408	0.00
20/02/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	4633	5073	4633	5073	0.00
20/02/2007	R206 On 03-May-07			Bond Future	7.5000	7.5620	102.3198	102.0040	0.00
20/02/2007	R206 On 02-August-07			Bond Future	7.4400	7.5000	100.7790	100.4612	0.00
20/02/2007	R207 On 03-May-07			Bond Future	7.3400	7.3890	101.5292	101.1157	0.00
20/02/2007	R207 On 02-August-07			Bond Future	7.2900	7.3450	100.0983	99.6800	0.00
20/02/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	106456	102332	106456	102332	0.00
20/02/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	19	29	19	29	0.00
20/02/2007	TRT1 On 03-May-07			Index Future	255.8500	255.2400	255.8540	255.2400	500.00
21/02/2007	CRD1 On 03-May-07			Index Future	110.5600	110.6200	110.5640	110.6200	10.00
21/02/2007	GOVI On 03-May-07			jGovi	258.8000	258.9380	258.8040	258.9380	144.00
21/02/2007	GOVI On 02-August-07			jGovi	264.3800	264.5100	264.3750	264.5100	0.00
21/02/2007	ILBI On 03-May-07			Index Future	273.5900	273.9380	273.5930	273.9380	0.00
21/02/2007	ILBI On 02-August-07			Index Future	279.8000	280.1470	279.8010	280.1470	0.00
21/02/2007	J153 On 31-August-10			jSwap	8.5200	8.4960	0.0354	0.0344	0.00
21/02/2007	J157 On 15-September-15			jSwap	8.2200	8.2180	0.0669	0.0668	0.00
21/02/2007	J186 On 21-December-26			jSwap	7.6900	7.7070	0.0189	0.0209	0.00
21/02/2007	J194 On 28-February-08			jSwap	8.9400	8.9300	0.0206	0.0204	0.00
21/02/2007	J201 On 22-December-14			jSwap	8.2400	8.2340	0.0430	0.0427	0.00
21/02/2007	J203 On 15-September-17			jSwap	8.1300	8.1380	0.0468	0.0472	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
21/02/2007	J204 On 21-December-18			jSwap	8.0700	8.0600	0.0433	0.0428	0.00
21/02/2007	J207 On 15-January-20			jSwap	8.0100	7.9980	0.0006	0.0002	0.00
21/02/2007	JBAR On 21-December-05			jBar	9.0300	9.0330	0.0000	0.0000	0.00
21/02/2007	JFRA On 07-February-08			jFra	8.6800	8.6490	0.0212	0.0211	0.00
21/02/2007	JFRA On 03-May-07			jFra	9.1000	9.0970	0.0222	0.0222	0.00
21/02/2007	JFRA On 02-August-07			jFra	9.0400	9.0060	0.0220	0.0220	0.00
21/02/2007	JFRA On 01-November-07			jFra	8.8500	8.8230	0.0232	0.0231	0.00
21/02/2007	JN02 On 03-May-07			jNote	8.6200	8.5970	0.1576	0.1571	0.00
21/02/2007	JN02 On 02-August-07			jNote	8.4900	8.4570	0.1554	0.1548	0.00
21/02/2007	JN05 On 03-May-07			jNote	8.2200	8.2050	0.3332	0.3326	0.00
21/02/2007	JN05 On 02-August-07			jNote	8.1500	8.1370	0.3311	0.3306	0.00
21/02/2007	JN10 On 03-May-07			jNote	8.0000	8.0070	0.5437	0.5443	0.00
21/02/2007	JN10 On 02-August-07			jNote	7.9500	7.9540	0.5417	0.5422	0.00
21/02/2007	JROD On 28-February-07			jRod	8.6100	8.6140	0.0017	0.0017	0.00
21/02/2007	JROD On 30-March-07			jRod	8.7500	8.7530	0.0021	0.0021	0.00
21/02/2007	JROD On 30-April-07			jRod	8.9100	8.9120	0.0024	0.0024	0.00
21/02/2007	JROD On 31-May-07			jRod	8.8500	8.8490	0.0044	0.0044	0.00
21/02/2007	OTH1 On 03-May-07			Index Future	254.9600	255.0240	254.9580	255.0240	15.00
21/02/2007	R153 On 03-May-07			Bond Future	7.8600	7.8600	117.1465	117.1465	166.00
21/02/2007	R153 On 02-August-07			Bond Future	7.7700	7.8150	119.6779	119.5321	0.00
21/02/2007	R157 On 03-May-07			Bond Future	7.5300	7.5250	138.5170	138.5170	504.00
21/02/2007	R157 On 02-August-07			Bond Future	7.4500	7.5450	141.6589	140.9238	3.00

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21/02/2007	R186 On 03-May-07			Bond Future	7.2400	7.2410	137.8628	137.8239	0.00
21/02/2007	R186 On 02-August-07			Bond Future	7.2000	7.2000	135.5590	135.5202	0.00
21/02/2007	R194 On 03-May-07			Bond Future	8.3700	8.3770	103.1101	103.1007	0.00
21/02/2007	R194 On 02-August-07			Bond Future	8.1200	8.1330	105.3572	105.3479	0.00
21/02/2007	R196 On 03-May-07			Bond Future	8.1700	8.1830	104.8708	104.8556	0.00
21/02/2007	R196 On 02-August-07			Bond Future	8.0500	8.0570	107.1544	107.1412	0.00
21/02/2007	R201 On 03-May-07			Bond Future	7.5000	7.4930	110.4596	110.5015	0.00
21/02/2007	R201 On 02-August-07			Bond Future	7.4400	7.4320	108.4456	108.4865	0.00
21/02/2007	R203 On 03-May-07			Bond Future	7.4000	7.4060	107.2534	107.2237	0.00
21/02/2007	R203 On 02-August-07			Bond Future	7.3500	7.3520	109.5864	109.5644	0.00
21/02/2007	R204 On 03-May-07			Bond Future	7.3800	7.3850	107.7938	107.7620	0.00
21/02/2007	R204 On 02-August-07			Bond Future	7.3300	7.3370	106.0992	106.0677	0.00
21/02/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	91423	91191	91423	91191	0.00
21/02/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	4549	4633	4549	4633	0.00
21/02/2007	R206 On 03-May-07			Bond Future	7.5100	7.5010	102.2575	102.3198	0.00
21/02/2007	R206 On 02-August-07			Bond Future	7.4500	7.4370	100.7133	100.7790	0.00
21/02/2007	R207 On 03-May-07			Bond Future	7.3400	7.3380	101.5129	101.5292	0.00
21/02/2007	R207 On 02-August-07			Bond Future	7.3000	7.2930	100.0822	100.0983	0.00
21/02/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	106292	106456	106292	106456	0.00
21/02/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	18	19	18	19	0.00
21/02/2007	TRT1 On 03-May-07			Index Future	255.7200	255.8540	255.7240	255.8540	500.00
22/02/2007	CRD1 On 03-May-07			Index Future	110.8900	110.5640	110.8880	110.5640	10.00



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22/02/2007	GOVI On 03-May-07			jGovi	259.8000	258.8040	259.8030	258.8040	144.00
22/02/2007	GOVI On 02-August-07			jGovi	265.4000	264.3750	265.3960	264.3750	0.00
22/02/2007	ILBI On 03-May-07			Index Future	273.6300	273.5930	273.6320	273.5930	0.00
22/02/2007	ILBI On 02-August-07			Index Future	279.8600	279.8010	279.8570	279.8010	0.00
22/02/2007	J153 On 31-August-10			jSwap	8.4900	8.5230	0.0341	0.0354	0.00
22/02/2007	J157 On 15-September-15			jSwap	8.1700	8.2160	0.0703	0.0669	0.00
22/02/2007	J186 On 21-December-26			jSwap	7.6600	7.6870	0.0159	0.0189	0.00
22/02/2007	J194 On 28-February-08			jSwap	8.9500	8.9410	0.0207	0.0206	0.00
22/02/2007	J201 On 22-December-14			jSwap	8.1800	8.2400	0.0399	0.0430	0.00
22/02/2007	J203 On 15-September-17			jSwap	8.0900	8.1320	0.0434	0.0468	0.00
22/02/2007	J204 On 21-December-18			jSwap	8.0100	8.0660	0.0394	0.0433	0.00
22/02/2007	J207 On 15-January-20			jSwap	7.9500	8.0070	0.0037	0.0006	0.00
22/02/2007	JBAR On 21-December-05			jBar	9.0300	9.0330	0.0000	0.0000	0.00
22/02/2007	JFRA On 07-February-08			jFra	8.6900	8.6750	0.0212	0.0212	0.00
22/02/2007	JFRA On 03-May-07			jFra	9.1300	9.1040	0.0223	0.0222	0.00
22/02/2007	JFRA On 02-August-07			jFra	9.0500	9.0350	0.0221	0.0220	0.00
22/02/2007	JFRA On 01-November-07			jFra	8.8700	8.8490	0.0233	0.0232	0.00
22/02/2007	JN02 On 03-May-07			jNote	8.6300	8.6240	0.1576	0.1576	0.00
22/02/2007	JN02 On 02-August-07			jNote	8.4800	8.4900	0.1551	0.1554	0.00
22/02/2007	JN05 On 03-May-07			jNote	8.1600	8.2240	0.3308	0.3332	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
22/02/2007	JN05 On 02-August-07			jNote	8.0800	8.1530	0.3285	0.3311	0.00
22/02/2007	JN10 On 03-May-07			jNote	7.9500	7.9980	0.5415	0.5437	0.00
22/02/2007	JN10 On 02-August-07			jNote	7.8900	7.9460	0.5395	0.5417	0.00
22/02/2007	JROD On 28-February-07			jRod	8.6100	8.6130	0.0017	0.0017	0.00
22/02/2007	JROD On 30-March-07			jRod	8.7400	8.7490	0.0021	0.0021	0.00
22/02/2007	JROD On 30-April-07			jRod	8.9000	8.9070	0.0024	0.0024	0.00
22/02/2007	JROD On 31-May-07			jRod	8.8500	8.8480	0.0044	0.0044	0.00
22/02/2007	OTH1 On 03-May-07			Index Future	255.9600	254.9580	255.9570	254.9580	15.00
22/02/2007	R153 On 03-May-07			Bond Future	7.7700	7.8600	117.4288	117.1465	166.00
22/02/2007	R153 On 02-August-07			Bond Future	7.6800	7.7650	119.9408	119.6779	0.00
22/02/2007	R157 On 03-May-07			Bond Future	7.4600	7.5250	139.0456	138.5170	504.00
22/02/2007	R157 On 02-August-07			Bond Future	7.3800	7.4450	142.1766	141.6589	3.00
22/02/2007	R186 On 03-May-07			Bond Future	7.1600	7.2380	138.8534	137.8628	0.00
22/02/2007	R186 On 02-August-07			Bond Future	7.1200	7.1970	136.5478	135.5590	0.00
22/02/2007	R194 On 03-May-07			Bond Future	8.2100	8.3650	103.2351	103.1101	0.00
22/02/2007	R194 On 02-August-07			Bond Future	7.9200	8.1160	105.4653	105.3572	0.00
22/02/2007	R196 On 03-May-07			Bond Future	8.0300	8.1740	105.1229	104.8708	0.00
22/02/2007	R196 On 02-August-07			Bond Future	7.8900	8.0480	107.3948	107.1544	0.00
22/02/2007	R201 On 03-May-07			Bond Future	7.4300	7.5000	110.8614	110.4596	0.00
22/02/2007	R201 On 02-August-07			Bond Future	7.3700	7.4390	108.8328	108.4456	0.00
22/02/2007	R203 On 03-May-07			Bond Future	7.3300	7.4020	107.7824	107.2534	0.00
22/02/2007	R203 On 02-August-07			Bond Future	7.2800	7.3490	110.1088	109.5864	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
22/02/2007	R204 On 03-May-07			Bond Future	7.3100	7.3810	108.3608	107.7938	0.00
22/02/2007	R204 On 02-August-07			Bond Future	7.2600	7.3330	106.6606	106.0992	0.00
22/02/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	96383	91423	96383	91423	0.00
22/02/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	3895	4549	3895	4549	0.00
22/02/2007	R206 On 03-May-07			Bond Future	7.4500	7.5130	102.6055	102.2575	0.00
22/02/2007	R206 On 02-August-07			Bond Future	7.3800	7.4500	101.0524	100.7133	0.00
22/02/2007	R207 On 03-May-07			Bond Future	7.2600	7.3400	102.1413	101.5129	0.00
22/02/2007	R207 On 02-August-07			Bond Future	7.2200	7.2950	100.6978	100.0822	0.00
22/02/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	112568	106292	112568	106292	0.00
22/02/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	9	18	9	18	0.00
22/02/2007	TRT1 On 03-May-07			Index Future	256.7100	255.7240	256.7090	255.7240	500.00
23/02/2007	CRD1 On 03-May-07			Index Future	110.7900	110.8880	110.7940	110.8880	10.00
23/02/2007	GOVI On 03-May-07			jGovi	259.4900	259.8030	259.4940	259.8030	144.00
23/02/2007	GOVI On 02-August-07			jGovi	265.0800	265.3960	265.0800	265.3960	0.00
23/02/2007	ILBI On 03-May-07			Index Future	273.6000	273.6320	273.6010	273.6320	0.00
23/02/2007	ILBI On 02-August-07			Index Future	279.8500	279.8570	279.8460	279.8570	0.00
23/02/2007	J153 On 31-August-10			jSwap	8.5400	8.4860	0.0359	0.0341	0.00
23/02/2007	J157 On 15-September-15			jSwap	8.2200	8.1660	0.0667	0.0703	0.00
23/02/2007	J186 On 21-December-26			jSwap	7.7100	7.6570	0.0210	0.0159	0.00
23/02/2007	J194 On 28-February-08			jSwap	8.9800	8.9500	0.0211	0.0207	0.00
23/02/2007	J201 On 22-December-14			jSwap	8.2400	8.1840	0.0433	0.0399	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
23/02/2007	J203 On 15-September-17			jSwap	8.1300	8.0850	0.0464	0.0434	0.00
23/02/2007	J204 On 21-December-18			jSwap	8.0600	8.0130	0.0426	0.0394	0.00
23/02/2007	J207 On 15-January-20			jSwap	8.0000	7.9540	0.0001	0.0037	0.00
23/02/2007	JBAR On 21-December-05			jBar	9.0800	9.0330	0.0000	0.0000	0.00
23/02/2007	JFRA On 07-February-08			jFra	8.7400	8.6890	0.0213	0.0212	0.00
23/02/2007	JFRA On 03-May-07			jFra	9.1600	9.1260	0.0223	0.0223	0.00
23/02/2007	JFRA On 02-August-07			jFra	9.0900	9.0530	0.0222	0.0221	0.00
23/02/2007	JFRA On 01-November-07			jFra	8.9200	8.8670	0.0234	0.0233	0.00
23/02/2007	JN02 On 03-May-07			jNote	8.6700	8.6270	0.1584	0.1576	0.00
23/02/2007	JN02 On 02-August-07			jNote	8.5300	8.4770	0.1560	0.1551	0.00
23/02/2007	JN05 On 03-May-07			jNote	8.2200	8.1580	0.3329	0.3308	0.00
23/02/2007	JN05 On 02-August-07			jNote	8.1500	8.0810	0.3306	0.3285	0.00
23/02/2007	JN10 On 03-May-07			jNote	7.9900	7.9480	0.5433	0.5415	0.00
23/02/2007	JN10 On 02-August-07			jNote	7.9400	7.8940	0.5412	0.5395	0.00
23/02/2007	JROD On 28-February-07			jRod	8.6100	8.6130	0.0022	0.0017	0.00
23/02/2007	JROD On 30-March-07			jRod	8.7500	8.7440	0.0025	0.0021	0.00
23/02/2007	JROD On 30-April-07			jRod	8.9200	8.9000	0.0029	0.0024	0.00
23/02/2007	JROD On 31-May-07			jRod	8.8700	8.8450	0.0049	0.0044	0.00
23/02/2007	OTH1 On 03-May-07			Index Future	255.6800	255.9570	255.6800	255.9570	15.00
23/02/2007	R153 On 03-May-07			Bond Future	7.7900	7.7700	117.3659	117.4288	166.00
23/02/2007	R153 On 02-August-07			Bond Future	7.7000	7.6750	119.8823	119.9408	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
23/02/2007	R157 On 03-May-07			Bond Future	7.4800	7.4550	138.8943	139.0456	482.00
23/02/2007	R157 On 02-August-07			Bond Future	7.4000	7.3750	142.0284	142.1766	3.00
23/02/2007	R186 On 03-May-07			Bond Future	7.1900	7.1620	138.4611	138.8534	0.00
23/02/2007	R186 On 02-August-07			Bond Future	7.1500	7.1210	136.1692	136.5478	0.00
23/02/2007	R194 On 03-May-07			Bond Future	8.2900	8.2050	103.1686	103.2351	0.00
23/02/2007	R194 On 02-August-07			Bond Future	8.0100	7.9190	105.4175	105.4653	0.00
23/02/2007	R196 On 03-May-07			Bond Future	8.1100	8.0250	104.9875	105.1229	0.00
23/02/2007	R196 On 02-August-07			Bond Future	7.9700	7.8850	107.2767	107.3948	0.00
23/02/2007	R201 On 03-May-07			Bond Future	7.4600	7.4330	110.7113	110.8614	0.00
23/02/2007	R201 On 02-August-07			Bond Future	7.4000	7.3730	108.6976	108.8328	0.00
23/02/2007	R203 On 03-May-07			Bond Future	7.3500	7.3310	107.6330	107.7824	0.00
23/02/2007	R203 On 02-August-07			Bond Future	7.3000	7.2780	109.9760	110.1088	0.00
23/02/2007	R204 On 03-May-07			Bond Future	7.3400	7.3100	108.1607	108.3608	0.00
23/02/2007	R204 On 02-August-07			Bond Future	7.2900	7.2620	106.4704	106.6606	0.00
23/02/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	94634	96383	94634	96383	0.00
23/02/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	4048	3895	4048	3895	0.00
23/02/2007	R206 On 03-May-07			Bond Future	7.4800	7.4460	102.4443	102.6055	0.00
23/02/2007	R206 On 02-August-07			Bond Future	7.4100	7.3830	100.9105	101.0524	0.00
23/02/2007	R207 On 03-May-07			Bond Future	7.2800	7.2630	101.9776	102.1413	0.00
23/02/2007	R207 On 02-August-07			Bond Future	7.2400	7.2190	100.5516	100.6978	0.00
23/02/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	110931	112568	110931	112568	0.00
23/02/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	10	9	10	9	0.00
23/02/2007	TRT1 On 03-May-07			Index Future	256.4100	256.7090	256.4050	256.7090	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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