



# Derivatives Weekly Statistics Report

From 2007/03/12 To 2007/03/16

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2007	CRD1 On 03-May-07			Index Future	110.2600	110.1420	110.2620	110.1420	10.00
12/03/2007	GOVI On 03-May-07			jGovi	257.5400	257.3070	257.5440	257.3070	144.00
12/03/2007	GOVI On 02-August-07			jGovi	263.1000	262.8545	263.0980	262.8545	69.00
12/03/2007	ILBI On 03-May-07			Index Future	273.9100	274.0170	273.9100	274.0170	0.00
12/03/2007	ILBI On 02-August-07			Index Future	280.1800	280.3000	280.1840	280.3000	0.00
12/03/2007	J153 On 31-August-10			jSwap	8.6200	8.6310	0.0332	0.0335	0.00
12/03/2007	J157 On 15-September-15			jSwap	8.2900	8.2960	0.0625	0.0618	0.00
12/03/2007	J186 On 21-December-26			jSwap	7.8100	7.8030	0.0308	0.0305	0.00
12/03/2007	J201 On 22-December-14			jSwap	8.3200	8.3280	0.0475	0.0482	0.00
12/03/2007	J203 On 15-September-17			jSwap	8.2000	8.2130	0.0521	0.0527	0.00
12/03/2007	J204 On 21-December-18			jSwap	8.1300	8.1510	0.0484	0.0498	0.00
12/03/2007	J207 On 15-January-20			jSwap	8.0700	8.0960	0.0060	0.0077	0.00
12/03/2007	JBAR On 21-December-05			jBar	9.0900	9.0880	0.0000	0.0000	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
12/03/2007	JFRA On 07-February-08			jFra	8.9000	8.9170	0.0217	0.0217	0.00
12/03/2007	JFRA On 03-May-07			jFra	9.1800	9.1830	0.0224	0.0224	0.00
12/03/2007	JFRA On 02-August-07			jFra	9.1200	9.1260	0.0222	0.0223	0.00
12/03/2007	JFRA On 01-November-07			jFra	9.0400	9.0580	0.0237	0.0237	0.00
12/03/2007	JN02 On 03-May-07			jNote	8.7800	8.7960	0.1601	0.1604	0.00
12/03/2007	JN02 On 02-August-07			jNote	8.6500	8.6670	0.1580	0.1583	0.00
12/03/2007	JN05 On 03-May-07			jNote	8.3200	8.3350	0.3360	0.3366	0.00
12/03/2007	JN05 On 02-August-07			jNote	8.2500	8.2630	0.3338	0.3344	0.00
12/03/2007	JN10 On 03-May-07			jNote	8.0800	8.0840	0.5467	0.5471	0.00
12/03/2007	JN10 On 02-August-07			jNote	8.0200	8.0320	0.5447	0.5451	0.00
12/03/2007	JROD On 30-March-07			jRod	8.6900	8.6940	0.0019	0.0024	0.00
12/03/2007	JROD On 30-April-07			jRod	8.8000	8.8140	0.0022	0.0026	0.00
12/03/2007	JROD On 31-May-07			jRod	9.0000	9.0100	0.0027	0.0031	0.00
12/03/2007	OTH1 On 03-May-07			Index Future	253.7900	253.5880	253.7890	253.5880	15.00
12/03/2007	R153 On 03-May-07			Bond Future	7.9500	7.9650	116.8807	116.8182	366.00
12/03/2007	R153 On 02-August-07			Bond Future	7.9000	7.9200	119.2850	119.2269	0.00
12/03/2007	R157 On 03-May-07			Bond Future	7.6100	7.6150	137.9161	137.8413	484.00
12/03/2007	R157 On 02-August-07			Bond Future	7.5700	7.5750	140.7775	140.7043	3.00
12/03/2007	R186 On 03-May-07			Bond Future	7.3700	7.3770	136.1933	136.0789	0.00
12/03/2007	R186 On 02-August-07			Bond Future	7.3200	7.3300	133.9686	133.8543	0.00
12/03/2007	R196 On 03-May-07			Bond Future	8.2800	8.2980	104.6852	104.6617	0.00
12/03/2007	R196 On 02-August-07			Bond Future	8.1200	8.1300	107.0558	107.0338	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
12/03/2007	R201 On 03-May-07			Bond Future	7.6200	7.6340	109.7446	109.6616	0.00
12/03/2007	R201 On 02-August-07			Bond Future	7.5500	7.5630	107.8041	107.7228	0.00
12/03/2007	R203 On 03-May-07			Bond Future	7.5200	7.5140	106.3819	106.4260	0.00
12/03/2007	R203 On 02-August-07			Bond Future	7.4600	7.4510	108.7908	108.8416	0.00
12/03/2007	R204 On 03-May-07			Bond Future	7.5200	7.5120	106.6720	106.7583	0.00
12/03/2007	R204 On 02-August-07			Bond Future	7.4700	7.4570	105.0425	105.1280	0.00
12/03/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	81197	82102	81197	82102	0.00
12/03/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	4891	4940	4891	4940	0.00
12/03/2007	R206 On 03-May-07			Bond Future	7.6100	7.6320	101.7410	101.6432	0.00
12/03/2007	R206 On 02-August-07			Bond Future	7.5400	7.5570	100.2752	100.1748	0.00
12/03/2007	R207 On 03-May-07			Bond Future	7.4300	7.4290	100.8253	100.7931	0.00
12/03/2007	R207 On 02-August-07			Bond Future	7.3700	7.3760	99.4636	99.4317	0.00
12/03/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	99404	99084	99404	99084	0.00
12/03/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	5	8	5	8	0.00
12/03/2007	R209 On 03-May-07			Bond Future	7.0700	7.0600	90.5993	90.7121	0.00
12/03/2007	R209 On 02-August-07			Bond Future	7.0300	7.0200	92.6292	92.7426	0.00
12/03/2007	TRT1 On 03-May-07			Index Future	254.4900	254.2510	254.4850	254.2510	500.00
13/03/2007	CRD1 On 03-May-07			Index Future	110.3100	110.2620	110.3140	110.2620	10.00
13/03/2007	GOVI On 03-May-07			jGovi	257.7900	257.5440	257.7920	257.5440	144.00
13/03/2007	GOVI On 02-August-07			jGovi	263.3500	263.0980	263.3520	263.0980	69.00
13/03/2007	ILBI On 03-May-07			Index Future	273.9900	273.9100	273.9930	273.9100	0.00
13/03/2007	ILBI On 02-August-07			Index Future	280.2700	280.1840	280.2730	280.1840	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
13/03/2007	J153 On 31-August-10			jSwap	8.6200	8.6180	0.0333	0.0332	0.00
13/03/2007	J157 On 15-September-15			jSwap	8.2900	8.2850	0.0621	0.0625	0.00
13/03/2007	J186 On 21-December-26			jSwap	7.8000	7.8060	0.0298	0.0308	0.00
13/03/2007	J201 On 22-December-14			jSwap	8.3200	8.3150	0.0478	0.0475	0.00
13/03/2007	J203 On 15-September-17			jSwap	8.2100	8.2030	0.0523	0.0521	0.00
13/03/2007	J204 On 21-December-18			jSwap	8.1400	8.1320	0.0486	0.0484	0.00
13/03/2007	J207 On 15-January-20			jSwap	8.0800	8.0740	0.0061	0.0060	0.00
13/03/2007	JBAR On 21-December-05			jBar	9.1200	9.0880	0.0000	0.0000	0.00
13/03/2007	JFRA On 07-February-08			jFra	8.9200	8.9030	0.0218	0.0217	0.00
13/03/2007	JFRA On 03-May-07			jFra	9.1900	9.1750	0.0224	0.0224	0.00
13/03/2007	JFRA On 02-August-07			jFra	9.1600	9.1190	0.0223	0.0222	0.00
13/03/2007	JFRA On 01-November-07			jFra	9.0700	9.0400	0.0238	0.0237	0.00
13/03/2007	JN02 On 03-May-07			jNote	8.8000	8.7780	0.1605	0.1601	0.00
13/03/2007	JN02 On 02-August-07			jNote	8.6600	8.6500	0.1582	0.1580	0.00
13/03/2007	JN05 On 03-May-07			jNote	8.3200	8.3160	0.3362	0.3360	0.00
13/03/2007	JN05 On 02-August-07			jNote	8.2500	8.2450	0.3340	0.3338	0.00
13/03/2007	JN10 On 03-May-07			jNote	8.0800	8.0750	0.5469	0.5467	0.00
13/03/2007	JN10 On 02-August-07			jNote	8.0300	8.0220	0.5447	0.5447	0.00
13/03/2007	JROD On 30-March-07			jRod	8.6900	8.6870	0.0019	0.0019	0.00
13/03/2007	JROD On 30-April-07			jRod	8.8100	8.8020	0.0022	0.0022	0.00
13/03/2007	JROD On 31-May-07			jRod	9.0100	8.9950	0.0027	0.0027	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
13/03/2007	OTH1 On 03-May-07			Index Future	254.0600	253.7890	254.0620	253.7890	15.00
13/03/2007	R153 On 03-May-07			Bond Future	7.9400	7.9450	116.9119	116.8807	366.00
13/03/2007	R153 On 02-August-07			Bond Future	7.8900	7.9000	119.3140	119.2850	0.00
13/03/2007	R157 On 03-May-07			Bond Future	7.5900	7.6050	138.0660	137.9161	484.00
13/03/2007	R157 On 02-August-07			Bond Future	7.5500	7.5650	140.9238	140.7775	3.00
13/03/2007	R186 On 03-May-07			Bond Future	7.3400	7.3680	136.5247	136.1933	0.00
13/03/2007	R186 On 02-August-07			Bond Future	7.2900	7.3210	134.3125	133.9686	0.00
13/03/2007	R196 On 03-May-07			Bond Future	8.2800	8.2840	104.6852	104.6852	0.00
13/03/2007	R196 On 02-August-07			Bond Future	8.1100	8.1150	107.0661	107.0558	0.00
13/03/2007	R201 On 03-May-07			Bond Future	7.6100	7.6200	109.8336	109.7446	30.00
13/03/2007	R201 On 02-August-07			Bond Future	7.5300	7.5490	107.9087	107.8041	0.00
13/03/2007	R203 On 03-May-07			Bond Future	7.5000	7.5200	106.4995	106.3819	0.00
13/03/2007	R203 On 02-August-07			Bond Future	7.4400	7.4580	108.9143	108.7908	0.00
13/03/2007	R204 On 03-May-07			Bond Future	7.5000	7.5230	106.8291	106.6720	0.00
13/03/2007	R204 On 02-August-07			Bond Future	7.4500	7.4680	105.2137	105.0425	0.00
13/03/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	82638	81197	82638	81197	0.00
13/03/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	4619	4891	4619	4891	0.00
13/03/2007	R206 On 03-May-07			Bond Future	7.6000	7.6130	101.7925	101.7410	0.00
13/03/2007	R206 On 02-August-07			Bond Future	7.5300	7.5370	100.3355	100.2752	0.00
13/03/2007	R207 On 03-May-07			Bond Future	7.4200	7.4250	100.8656	100.8253	0.00
13/03/2007	R207 On 02-August-07			Bond Future	7.3700	7.3720	99.5117	99.4636	0.00
13/03/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	99806	99404	99806	99404	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
13/03/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	5	5	5	5	0.00
13/03/2007	R209 On 03-May-07			Bond Future	7.0300	7.0700	91.0516	90.5993	0.00
13/03/2007	R209 On 02-August-07			Bond Future	6.9900	7.0300	93.0841	92.6292	0.00
13/03/2007	TRT1 On 03-May-07			Index Future	254.7300	254.4850	254.7300	254.4850	500.00
14/03/2007	CRD1 On 03-May-07			Index Future	110.0300	110.3140	110.0300	110.3140	10.00
14/03/2007	GOVI On 03-May-07			jGovi	256.9800	257.7920	256.9780	257.7920	144.00
14/03/2007	GOVI On 02-August-07			jGovi	262.5200	263.3520	262.5220	263.3520	69.00
14/03/2007	ILBI On 03-May-07			Index Future	273.9500	273.9930	273.9500	273.9930	0.00
14/03/2007	ILBI On 02-August-07			Index Future	280.2400	280.2730	280.2370	280.2730	0.00
14/03/2007	J153 On 31-August-10			jSwap	8.6700	8.6220	0.0348	0.0333	0.00
14/03/2007	J157 On 15-September-15			jSwap	8.3400	8.2920	0.0592	0.0621	0.00
14/03/2007	J186 On 21-December-26			jSwap	7.8300	7.7960	0.0334	0.0298	0.00
14/03/2007	J201 On 22-December-14			jSwap	8.3600	8.3200	0.0503	0.0478	0.00
14/03/2007	J203 On 15-September-17			jSwap	8.2500	8.2060	0.0552	0.0523	0.00
14/03/2007	J204 On 21-December-18			jSwap	8.1900	8.1350	0.0524	0.0486	0.00
14/03/2007	J207 On 15-January-20			jSwap	8.1300	8.0770	0.0103	0.0061	0.00
14/03/2007	JBAR On 21-December-05			jBar	9.1100	9.1170	0.0000	0.0000	0.00
14/03/2007	JFRA On 07-February-08			jFra	8.9900	8.9230	0.0219	0.0218	0.00
14/03/2007	JFRA On 03-May-07			jFra	9.2000	9.1860	0.0224	0.0224	0.00
14/03/2007	JFRA On 02-August-07			jFra	9.1800	9.1590	0.0224	0.0223	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
14/03/2007	JFRA On 01-November-07			jFra	9.1100	9.0680	0.0239	0.0238	0.00
14/03/2007	JN02 On 03-May-07			jNote	8.8400	8.7970	0.1611	0.1605	0.00
14/03/2007	JN02 On 02-August-07			jNote	8.7100	8.6620	0.1590	0.1582	0.00
14/03/2007	JN05 On 03-May-07			jNote	8.3800	8.3230	0.3380	0.3362	0.00
14/03/2007	JN05 On 02-August-07			jNote	8.3100	8.2500	0.3359	0.3340	0.00
14/03/2007	JN10 On 03-May-07			jNote	8.1200	8.0790	0.5487	0.5469	0.00
14/03/2007	JN10 On 02-August-07			jNote	8.0700	8.0250	0.5467	0.5447	0.00
14/03/2007	JROD On 30-March-07			jRod	8.6800	8.6870	0.0019	0.0019	0.00
14/03/2007	JROD On 30-April-07			jRod	8.8000	8.8070	0.0021	0.0022	0.00
14/03/2007	JROD On 31-May-07			jRod	9.0000	9.0120	0.0027	0.0027	0.00
14/03/2007	OTH1 On 03-May-07			Index Future	253.3000	254.0620	253.3000	254.0620	15.00
14/03/2007	R153 On 03-May-07			Bond Future	7.9900	7.9350	116.7559	116.9119	366.00
14/03/2007	R153 On 02-August-07			Bond Future	7.9400	7.8900	119.1689	119.3140	0.00
14/03/2007	R157 On 03-May-07			Bond Future	7.6500	7.5850	137.6170	138.0660	481.00
14/03/2007	R157 On 02-August-07			Bond Future	7.6100	7.5450	140.4853	140.9238	3.00
14/03/2007	R186 On 03-May-07			Bond Future	7.3700	7.3420	136.1170	136.5247	0.00
14/03/2007	R186 On 02-August-07			Bond Future	7.3300	7.2940	133.8924	134.3125	0.00
14/03/2007	R196 On 03-May-07			Bond Future	8.3400	8.2840	104.5876	104.6852	0.00
14/03/2007	R196 On 02-August-07			Bond Future	8.1800	8.1080	106.9662	107.0661	0.00
14/03/2007	R201 On 03-May-07			Bond Future	7.6700	7.6050	109.4308	109.8336	30.00
14/03/2007	R201 On 02-August-07			Bond Future	7.6000	7.5310	107.4909	107.9087	0.00

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14/03/2007	R203 On 03-May-07			Bond Future	7.5700	7.5040	105.9935	106.4995	0.00
14/03/2007	R203 On 02-August-07			Bond Future	7.5100	7.4410	108.4067	108.9143	0.00
14/03/2007	R204 On 03-May-07			Bond Future	7.5700	7.5030	106.3355	106.8291	0.00
14/03/2007	R204 On 02-August-07			Bond Future	7.5100	7.4460	104.7088	105.2137	0.00
14/03/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	78199	82638	78199	82638	0.00
14/03/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	5229	4619	5229	4619	0.00
14/03/2007	R206 On 03-May-07			Bond Future	7.6700	7.6030	101.4634	101.7925	0.00
14/03/2007	R206 On 02-August-07			Bond Future	7.5900	7.5250	99.9994	100.3355	0.00
14/03/2007	R207 On 03-May-07			Bond Future	7.4900	7.4200	100.3197	100.8656	0.00
14/03/2007	R207 On 02-August-07			Bond Future	7.4400	7.3660	98.9613	99.5117	0.00
14/03/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	94350	99806	94350	99806	0.00
14/03/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	7	5	7	5	0.00
14/03/2007	R209 On 03-May-07			Bond Future	7.0700	7.0300	90.5993	91.0516	0.00
14/03/2007	R209 On 02-August-07			Bond Future	7.0300	6.9900	92.6292	93.0841	0.00
14/03/2007	TRT1 On 03-May-07			Index Future	253.9300	254.7300	253.9290	254.7300	500.00
15/03/2007	CRD1 On 03-May-07			Index Future	110.0000	110.0300	110.0000	110.0300	10.00
15/03/2007	GOVI On 03-May-07			jGovi	257.3500	256.9780	257.3490	256.9780	144.00
15/03/2007	GOVI On 02-August-07			jGovi	262.9000	262.5220	262.9010	262.5220	69.00
15/03/2007	ILBI On 03-May-07			Index Future	274.4800	273.9500	274.4780	273.9500	0.00
15/03/2007	ILBI On 02-August-07			Index Future	280.7800	280.2370	280.7750	280.2370	0.00
15/03/2007	J153 On 31-August-10			jSwap	8.6500	8.6730	0.0342	0.0348	0.00
15/03/2007	J157 On 15-September-15			jSwap	8.2500	8.3360	0.0597	0.0592	0.00



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15/03/2007	J186 On 21-December-26			jSwap	7.7900	7.8320	0.0296	0.0334	0.00
15/03/2007	J201 On 22-December-14			jSwap	8.3300	8.3640	0.0482	0.0503	0.00
15/03/2007	J203 On 15-September-17			jSwap	8.1600	8.2470	0.0453	0.0552	0.00
15/03/2007	J204 On 21-December-18			jSwap	8.1300	8.1860	0.0483	0.0524	0.00
15/03/2007	J207 On 15-January-20			jSwap	8.0700	8.1290	0.0057	0.0103	0.00
15/03/2007	JBAR On 21-December-05			jBar	0.0000	9.1130	0.0000	0.0000	0.00
15/03/2007	JFRA On 07-February-08			jFra	8.9800	8.9850	0.0219	0.0219	0.00
15/03/2007	JFRA On 03-May-07			jFra	9.1900	9.1950	0.0224	0.0224	0.00
15/03/2007	JFRA On 02-August-07			jFra	9.1700	9.1820	0.0223	0.0224	0.00
15/03/2007	JFRA On 01-November-07			jFra	9.1000	9.1100	0.0239	0.0239	0.00
15/03/2007	JN02 On 03-May-07			jNote	8.8300	8.8380	0.1609	0.1611	0.00
15/03/2007	JN02 On 02-August-07			jNote	8.7000	8.7130	0.1588	0.1590	0.00
15/03/2007	JN05 On 03-May-07			jNote	8.3500	8.3790	0.3371	0.3380	0.00
15/03/2007	JN05 On 02-August-07			jNote	8.2800	8.3090	0.3349	0.3359	0.00
15/03/2007	JN10 On 03-May-07			jNote	8.0800	8.1220	0.5463	0.5487	0.00
15/03/2007	JN10 On 02-August-07			jNote	8.0200	8.0710	0.5442	0.5467	0.00
15/03/2007	JROD On 30-March-07			jRod	8.6800	8.6840	0.0019	0.0019	0.00
15/03/2007	JROD On 30-April-07			jRod	8.7900	8.7980	0.0021	0.0021	0.00
15/03/2007	JROD On 31-May-07			jRod	9.0000	9.0000	0.0027	0.0027	0.00
15/03/2007	OTH1 On 03-May-07			Index Future	253.6800	253.3000	253.6780	253.3000	15.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2007	R153 On 03-May-07			Bond Future	7.9800	7.9850	116.7870	116.7559	366.00
15/03/2007	R153 On 02-August-07			Bond Future	7.9300	7.9400	119.1979	119.1689	0.00
15/03/2007	R157 On 03-May-07			Bond Future	7.6200	7.6450	137.8413	137.6170	481.00
15/03/2007	R157 On 02-August-07			Bond Future	7.5800	7.6050	140.7043	140.4853	3.00
15/03/2007	R186 On 03-May-07			Bond Future	7.3300	7.3740	136.6908	136.1170	0.00
15/03/2007	R186 On 02-August-07			Bond Future	7.2800	7.3270	134.4914	133.8924	0.00
15/03/2007	R196 On 03-May-07			Bond Future	8.3300	8.3420	104.6145	104.5876	0.00
15/03/2007	R196 On 02-August-07			Bond Future	8.1600	8.1760	106.9926	106.9662	0.00
15/03/2007	R201 On 03-May-07			Bond Future	7.6400	7.6730	109.6083	109.4308	30.00
15/03/2007	R201 On 02-August-07			Bond Future	7.5700	7.6030	107.6764	107.4909	0.00
15/03/2007	R203 On 03-May-07			Bond Future	7.5400	7.5730	106.2131	105.9935	0.00
15/03/2007	R203 On 02-August-07			Bond Future	7.4800	7.5110	108.6311	108.4067	0.00
15/03/2007	R204 On 03-May-07			Bond Future	7.5400	7.5660	106.5701	106.3355	0.00
15/03/2007	R204 On 02-August-07			Bond Future	7.4800	7.5110	104.9492	104.7088	0.00
15/03/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	80224	78199	80224	78199	0.00
15/03/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	4850	5229	4850	5229	0.00
15/03/2007	R206 On 03-May-07			Bond Future	7.6400	7.6670	101.5918	101.4634	0.00
15/03/2007	R206 On 02-August-07			Bond Future	7.5700	7.5920	100.1297	99.9994	0.00
15/03/2007	R207 On 03-May-07			Bond Future	7.4600	7.4880	100.5600	100.3197	0.00
15/03/2007	R207 On 02-August-07			Bond Future	7.4000	7.4350	99.2081	98.9613	0.00
15/03/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	96751	94350	96751	94350	0.00
15/03/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	5	7	5	7	0.00
15/03/2007	R209 On 03-May-07			Bond Future	7.0300	7.0700	91.0516	90.5993	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
15/03/2007	R209 On 02-August-07			Bond Future	6.9900	7.0300	93.0841	92.6292	0.00
15/03/2007	TRT1 On 03-May-07			Index Future	254.2900	253.9290	254.2920	253.9290	500.00
16/03/2007	CRD1 On 03-May-07			Index Future	110.1500	110.0000	110.1540	110.0000	10.00
16/03/2007	GOVI On 03-May-07			jGovi	257.4900	257.3490	257.4940	257.3490	144.00
16/03/2007	GOVI On 02-August-07			jGovi	263.0500	262.9010	263.0500	262.9010	69.00
16/03/2007	ILBI On 03-May-07			Index Future	274.4600	274.4780	274.4590	274.4780	0.00
16/03/2007	ILBI On 02-August-07			Index Future	280.7500	280.7750	280.7520	280.7750	0.00
16/03/2007	J153 On 31-August-10			jSwap	8.6400	8.6510	0.0339	0.0342	0.00
16/03/2007	J157 On 15-September-15			jSwap	8.2500	8.2530	0.0600	0.0597	0.00
16/03/2007	J186 On 21-December-26			jSwap	7.7800	7.7930	0.0279	0.0296	0.00
16/03/2007	J201 On 22-December-14			jSwap	8.3300	8.3280	0.0482	0.0482	0.00
16/03/2007	J203 On 15-September-17			jSwap	8.1600	8.1560	0.0454	0.0453	0.00
16/03/2007	J204 On 21-December-18			jSwap	8.1300	8.1310	0.0480	0.0483	0.00
16/03/2007	J207 On 15-January-20			jSwap	8.0600	8.0710	0.0052	0.0057	0.00
16/03/2007	JBAR On 21-December-05			jBar	9.1200	0.0000	0.0000	0.0000	0.00
16/03/2007	JFRA On 07-February-08			jFra	8.9800	8.9790	0.0219	0.0219	0.00
16/03/2007	JFRA On 03-May-07			jFra	9.1900	9.1930	0.0224	0.0224	0.00
16/03/2007	JFRA On 02-August-07			jFra	9.1600	9.1700	0.0223	0.0223	0.00
16/03/2007	JFRA On 01-November-07			jFra	9.0900	9.1030	0.0238	0.0239	0.00
16/03/2007	JN02 On 03-May-07			jNote	8.8200	8.8260	0.1608	0.1609	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
16/03/2007	JN02 On 02-August-07			jNote	8.6900	8.6960	0.1587	0.1588	0.00
16/03/2007	JN05 On 03-May-07			jNote	8.3400	8.3520	0.3366	0.3371	0.00
16/03/2007	JN05 On 02-August-07			jNote	8.2700	8.2790	0.3345	0.3349	0.00
16/03/2007	JN10 On 03-May-07			jNote	8.0800	8.0750	0.5464	0.5463	0.00
16/03/2007	JN10 On 02-August-07			jNote	8.0200	8.0210	0.5443	0.5442	0.00
16/03/2007	JROD On 30-March-07			jRod	8.6800	8.6830	0.0024	0.0019	0.00
16/03/2007	JROD On 30-April-07			jRod	8.7800	8.7940	0.0026	0.0021	0.00
16/03/2007	JROD On 31-May-07			jRod	8.9800	8.9950	0.0031	0.0027	0.00
16/03/2007	OTH1 On 03-May-07			Index Future	253.8200	253.6780	253.8220	253.6780	15.00
16/03/2007	R153 On 03-May-07			Bond Future	7.9600	7.9750	116.8494	116.7870	366.00
16/03/2007	R153 On 02-August-07			Bond Future	7.9100	7.9300	119.2559	119.1979	0.00
16/03/2007	R157 On 03-May-07			Bond Future	7.6100	7.6150	137.9161	137.8413	481.00
16/03/2007	R157 On 02-August-07			Bond Future	7.5700	7.5750	140.7409	140.7043	3.00
16/03/2007	R186 On 03-May-07			Bond Future	7.3100	7.3290	136.8830	136.6908	0.00
16/03/2007	R186 On 02-August-07			Bond Future	7.2700	7.2800	134.6834	134.4914	0.00
16/03/2007	R196 On 03-May-07			Bond Future	8.3100	8.3260	104.6398	104.6145	0.00
16/03/2007	R196 On 02-August-07			Bond Future	8.1400	8.1580	107.0206	106.9926	0.00
16/03/2007	R201 On 03-May-07			Bond Future	7.6300	7.6430	109.6675	109.6083	30.00
16/03/2007	R201 On 02-August-07			Bond Future	7.5600	7.5710	107.7344	107.6764	0.00
16/03/2007	R203 On 03-May-07			Bond Future	7.5200	7.5430	106.3598	106.2131	0.00
16/03/2007	R203 On 02-August-07			Bond Future	7.4600	7.4800	108.7835	108.6311	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
16/03/2007	R204 On 03-May-07			Bond Future	7.5200	7.5360	106.6877	106.5701	0.00
16/03/2007	R204 On 02-August-07			Bond Future	7.4700	7.4800	105.0658	104.9492	0.00
16/03/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	81186	80224	81186	80224	0.00
16/03/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	4646	4850	4646	4850	0.00
16/03/2007	R206 On 03-May-07			Bond Future	7.6300	7.6420	101.6689	101.5918	0.00
16/03/2007	R206 On 02-August-07			Bond Future	7.5500	7.5660	100.2099	100.1297	0.00
16/03/2007	R207 On 03-May-07			Bond Future	7.4400	7.4580	100.6805	100.5600	0.00
16/03/2007	R207 On 02-August-07			Bond Future	7.3900	7.4040	99.3278	99.2081	0.00
16/03/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	97954	96751	97954	96751	0.00
16/03/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	4	5	4	5	0.00
16/03/2007	R209 On 03-May-07			Bond Future	7.0200	7.0300	91.1652	91.0516	0.00
16/03/2007	R209 On 02-August-07			Bond Future	6.9900	6.9900	93.1412	93.0841	0.00
16/03/2007	TRT1 On 03-May-07			Index Future	254.4400	254.2920	254.4370	254.2920	500.00