



# Derivatives Weekly Statistics Report

From 2007/04/09 To 2007/04/13

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2007	ALBI On 07-February-08			Index Future	273.5800	273.6340	273.5830	273.6340	0.00
10/04/2007	ALBI On 03-May-07			Index Future	255.1500	255.2240	255.1460	255.2240	0.00
10/04/2007	ALBI On 02-August-07			Index Future	261.0000	261.0700	261.0030	261.0700	0.00
10/04/2007	ALBI On 01-November-07			Index Future	267.0100	267.0680	267.0140	267.0680	0.00
10/04/2007	CRD1 On 03-May-07			Index Future	109.3000	109.3610	109.3020	109.3610	10.00
10/04/2007	GOVI On 07-February-08			jGovi	273.7300	274.0490	273.7270	274.0490	0.00
10/04/2007	GOVI On 03-May-07			jGovi	255.8300	256.1290	255.8290	256.1290	144.00
10/04/2007	GOVI On 02-August-07			jGovi	261.3600	261.7890	261.3630	261.7890	69.00
10/04/2007	GOVI On 01-November-07			jGovi	267.1700	267.4800	267.1680	267.4800	0.00
10/04/2007	ILBI On 03-May-07			Index Future	275.7100	275.6990	275.7140	275.6990	0.00
10/04/2007	ILBI On 02-August-07			Index Future	282.0400	282.0140	282.0430	282.0140	0.00
10/04/2007	J153 On 31-August-10			jSwap	8.7800	8.7610	0.0383	0.0375	0.00
10/04/2007	J157 On 15-September-15			jSwap	8.3000	8.2810	0.0570	0.0582	0.00
10/04/2007	J186 On 21-December-26			jSwap	7.7900	7.7730	0.0290	0.0277	0.00
10/04/2007	J201 On 22-December-14			jSwap	8.3900	8.3640	0.0517	0.0505	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
10/04/2007	J203 On 15-September-17			jSwap	8.1800	8.1670	0.0474	0.0462	0.00
10/04/2007	J204 On 21-December-18			jSwap	8.1500	8.1310	0.0496	0.0485	0.00
10/04/2007	J207 On 15-January-20			jSwap	8.0800	8.0670	0.0065	0.0054	0.00
10/04/2007	JBAR On 21-December-05			jBar	9.1900	9.1790	0.0000	0.0000	0.00
10/04/2007	JFRA On 07-February-08			jFra	9.1400	9.1080	0.0223	0.0222	0.00
10/04/2007	JFRA On 03-May-07			jFra	9.2200	9.1970	0.0225	0.0224	0.00
10/04/2007	JFRA On 02-August-07			jFra	9.2400	9.2160	0.0225	0.0225	0.00
10/04/2007	JFRA On 01-November-07			jFra	9.1600	9.1570	0.0240	0.0240	0.00
10/04/2007	JN02 On 03-May-07			jNote	8.9700	8.9410	0.1633	0.1629	0.00
10/04/2007	JN02 On 02-August-07			jNote	8.8600	8.8310	0.1615	0.1610	0.00
10/04/2007	JN05 On 03-May-07			jNote	8.4600	8.4390	0.3404	0.3398	0.00
10/04/2007	JN05 On 02-August-07			jNote	8.3900	8.3670	0.3382	0.3376	0.00
10/04/2007	JN10 On 03-May-07			jNote	8.1100	8.0900	0.5468	0.5460	0.00
10/04/2007	JN10 On 02-August-07			jNote	8.0500	8.0330	0.5445	0.5437	0.00
10/04/2007	JROD On 30-April-07			jRod	8.6900	8.7040	0.0019	0.0028	0.00
10/04/2007	JROD On 31-May-07			jRod	8.8500	8.8770	0.0023	0.0033	0.00
10/04/2007	JROD On 29-June-07			jRod	9.0900	9.1220	0.0029	0.0038	0.00
10/04/2007	JROD On 31-July-07			jRod	9.0200	9.0340	0.0052	0.0061	0.00
10/04/2007	JROD On 31-August-07			jRod	9.1500	9.1640	0.0059	0.0068	0.00
10/04/2007	JROD On 28-September-07			jRod	9.2700	9.2930	0.0064	0.0073	0.00
10/04/2007	JROD On 31-October-07			jRod	9.1600	9.1720	0.0086	0.0096	0.00
10/04/2007	JROD On 30-November-07			jRod	9.2400	9.2550	0.0092	0.0102	0.00
10/04/2007	JROD On 31-December-07			jRod	9.3300	9.3480	0.0099	0.0108	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
10/04/2007	OTH1 On 03-May-07			Index Future	252.2200	252.5650	252.2200	252.5650	15.00
10/04/2007	R153 On 03-May-07			Bond Future	8.1000	8.0650	116.4135	116.5068	366.00
10/04/2007	R153 On 02-August-07			Bond Future	8.0500	8.0150	118.8649	118.9516	0.00
10/04/2007	R157 On 03-May-07			Bond Future	7.7400	7.7100	136.9102	137.1329	481.00
10/04/2007	R157 On 02-August-07			Bond Future	7.7000	7.6700	139.7948	140.0124	0.00
10/04/2007	R186 On 03-May-07			Bond Future	7.4400	7.4160	135.3198	135.5847	0.00
10/04/2007	R186 On 02-August-07			Bond Future	7.3900	7.3680	133.1084	133.3732	0.00
10/04/2007	R196 On 03-May-07			Bond Future	8.4700	8.4350	104.3791	104.4312	0.00
10/04/2007	R196 On 02-August-07			Bond Future	8.3100	8.2740	106.7740	106.8224	0.00
10/04/2007	R201 On 03-May-07			Bond Future	7.7800	7.7500	108.8007	108.9769	0.00
10/04/2007	R201 On 02-August-07			Bond Future	7.7300	7.7000	106.7590	106.9313	0.00
10/04/2007	R203 On 03-May-07			Bond Future	7.6500	7.6320	105.4035	105.5633	0.00
10/04/2007	R203 On 02-August-07			Bond Future	7.5900	7.5710	107.8232	107.9741	0.00
10/04/2007	R204 On 03-May-07			Bond Future	7.6400	7.6240	105.7519	105.8838	0.00
10/04/2007	R204 On 02-August-07			Bond Future	7.5900	7.5690	104.1303	104.2610	0.00
10/04/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	71622	73056	71622	73056	0.00
10/04/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	4438	4564	4438	4564	0.00
10/04/2007	R206 On 03-May-07			Bond Future	7.7800	7.7550	100.9009	101.0131	0.00
10/04/2007	R206 On 02-August-07			Bond Future	7.7000	7.6810	99.4457	99.5552	0.00
10/04/2007	R207 On 03-May-07			Bond Future	7.5800	7.5550	99.6114	99.7858	0.00
10/04/2007	R207 On 02-August-07			Bond Future	7.5300	7.5030	98.2496	98.4229	0.00
10/04/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	87259	89004	87259	89004	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
10/04/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	0	0	0	0	0.00
10/04/2007	R209 On 03-May-07			Bond Future	7.1600	7.1250	89.6503	89.9834	0.00
10/04/2007	R209 On 02-August-07			Bond Future	7.1200	7.0900	91.6191	91.9538	314.00
10/04/2007	TRT1 On 03-May-07			Index Future	252.7900	253.0860	252.7900	253.0860	500.00
11/04/2007	ALBI On 07-February-08			Index Future	274.0500	273.5830	274.0540	273.5830	0.00
11/04/2007	ALBI On 03-May-07			Index Future	255.6100	255.1460	255.6130	255.1460	0.00
11/04/2007	ALBI On 02-August-07			Index Future	261.4800	261.0030	261.4760	261.0030	0.00
11/04/2007	ALBI On 01-November-07			Index Future	267.5000	267.0140	267.5000	267.0140	0.00
11/04/2007	CRD1 On 03-May-07			Index Future	109.4500	109.3020	109.4490	109.3020	10.00
11/04/2007	GOVI On 07-February-08			jGovi	274.3200	273.7270	274.3200	273.7270	0.00
11/04/2007	GOVI On 03-May-07			jGovi	256.3600	255.8290	256.3550	255.8290	144.00
11/04/2007	GOVI On 02-August-07			jGovi	261.9000	261.3630	261.9030	261.3630	69.00
11/04/2007	GOVI On 01-November-07			jGovi	267.7200	267.1680	267.7190	267.1680	0.00
11/04/2007	ILBI On 03-May-07			Index Future	275.8200	275.7140	275.8150	275.7140	0.00
11/04/2007	ILBI On 02-August-07			Index Future	282.1400	282.0430	282.1410	282.0430	0.00
11/04/2007	J153 On 31-August-10			jSwap	8.7500	8.7840	0.0372	0.0383	0.00
11/04/2007	J157 On 15-September-15			jSwap	8.2600	8.3010	0.0593	0.0570	0.00
11/04/2007	J186 On 21-December-26			jSwap	7.7700	7.7860	0.0271	0.0290	0.00
11/04/2007	J201 On 22-December-14			jSwap	8.3500	8.3850	0.0496	0.0517	0.00
11/04/2007	J203 On 15-September-17			jSwap	8.1500	8.1840	0.0452	0.0474	0.00
11/04/2007	J204 On 21-December-18			jSwap	8.1200	8.1460	0.0478	0.0496	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
11/04/2007	J207 On 15-January-20			jSwap	8.0600	8.0810	0.0048	0.0065	0.00
11/04/2007	JBAR On 21-December-05			jBar	9.2000	9.1920	0.0000	0.0000	0.00
11/04/2007	JFRA On 07-February-08			jFra	9.0900	9.1430	0.0222	0.0223	0.00
11/04/2007	JFRA On 03-May-07			jFra	9.2100	9.2160	0.0225	0.0225	0.00
11/04/2007	JFRA On 02-August-07			jFra	9.2300	9.2360	0.0225	0.0225	0.00
11/04/2007	JFRA On 01-November-07			jFra	9.1300	9.1640	0.0239	0.0240	0.00
11/04/2007	JN02 On 03-May-07			jNote	8.9300	8.9650	0.1628	0.1633	0.00
11/04/2007	JN02 On 02-August-07			jNote	8.8200	8.8590	0.1609	0.1615	0.00
11/04/2007	JN05 On 03-May-07			jNote	8.4200	8.4590	0.3391	0.3404	0.00
11/04/2007	JN05 On 02-August-07			jNote	8.3500	8.3880	0.3368	0.3382	0.00
11/04/2007	JN10 On 03-May-07			jNote	8.0700	8.1080	0.5453	0.5468	0.00
11/04/2007	JN10 On 02-August-07			jNote	8.0200	8.0510	0.5431	0.5445	0.00
11/04/2007	JROD On 30-April-07			jRod	8.6900	8.6890	0.0019	0.0019	0.00
11/04/2007	JROD On 31-May-07			jRod	8.8500	8.8500	0.0023	0.0023	0.00
11/04/2007	JROD On 29-June-07			jRod	9.0900	9.0910	0.0029	0.0029	0.00
11/04/2007	JROD On 31-July-07			jRod	9.0200	9.0190	0.0052	0.0052	0.00
11/04/2007	JROD On 31-August-07			jRod	9.1500	9.1480	0.0059	0.0059	0.00
11/04/2007	JROD On 28-September-07			jRod	9.2700	9.2740	0.0064	0.0064	0.00
11/04/2007	JROD On 31-October-07			jRod	9.1500	9.1580	0.0086	0.0086	0.00
11/04/2007	JROD On 30-November-07			jRod	9.2400	9.2400	0.0092	0.0092	0.00
11/04/2007	JROD On 31-December-07			jRod	9.3300	9.3330	0.0098	0.0099	0.00
11/04/2007	OTH1 On 03-May-07			Index Future	252.7200	252.2200	252.7200	252.2200	15.00
11/04/2007	R153 On 03-May-07			Bond Future	8.0500	8.0950	116.5690	116.4135	366.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2007	R153 On 02-August-07			Bond Future	8.0000	8.0450	119.0095	118.8649	0.00
11/04/2007	R157 On 03-May-07			Bond Future	7.6900	7.7400	137.2816	136.9102	477.00
11/04/2007	R157 On 02-August-07			Bond Future	7.6500	7.7000	140.1576	139.7948	0.00
11/04/2007	R186 On 03-May-07			Bond Future	7.3900	7.4370	135.8758	135.3198	0.00
11/04/2007	R186 On 02-August-07			Bond Future	7.3400	7.3890	133.6767	133.1084	0.00
11/04/2007	R196 On 03-May-07			Bond Future	8.4300	8.4660	104.4446	104.3791	0.00
11/04/2007	R196 On 02-August-07			Bond Future	8.2600	8.3070	106.8414	106.7740	0.00
11/04/2007	R201 On 03-May-07			Bond Future	7.7300	7.7800	109.0945	108.8007	0.00
11/04/2007	R201 On 02-August-07			Bond Future	7.6800	7.7300	107.0464	106.7590	0.00
11/04/2007	R203 On 03-May-07			Bond Future	7.6100	7.6540	105.7234	105.4035	0.00
11/04/2007	R203 On 02-August-07			Bond Future	7.5500	7.5920	108.1469	107.8232	0.00
11/04/2007	R204 On 03-May-07			Bond Future	7.6000	7.6410	106.0937	105.7519	0.00
11/04/2007	R204 On 02-August-07			Bond Future	7.5400	7.5860	104.4846	104.1303	0.00
11/04/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	74657	71622	74657	71622	0.00
11/04/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	3929	4438	3929	4438	0.00
11/04/2007	R206 On 03-May-07			Bond Future	7.7300	7.7770	101.1509	100.9009	0.00
11/04/2007	R206 On 02-August-07			Bond Future	7.6500	7.7030	99.6997	99.4457	0.00
11/04/2007	R207 On 03-May-07			Bond Future	7.5300	7.5770	99.9607	99.6114	0.00
11/04/2007	R207 On 02-August-07			Bond Future	7.4800	7.5250	98.6125	98.2496	0.00
11/04/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	90753	87259	90753	87259	0.00
11/04/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	0	0	0	0	0.00
11/04/2007	R209 On 03-May-07			Bond Future	7.1100	7.1550	90.2066	89.6503	0.00
11/04/2007	R209 On 02-August-07			Bond Future	7.0700	7.1200	92.1780	91.6191	314.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2007	TRT1 On 03-May-07			Index Future	253.3100	252.7900	253.3080	252.7900	500.00
12/04/2007	ALBI On 07-February-08			Index Future	274.0200	274.0540	274.0230	274.0540	0.00
12/04/2007	ALBI On 03-May-07			Index Future	255.5400	255.6130	255.5350	255.6130	0.00
12/04/2007	ALBI On 02-August-07			Index Future	261.4100	261.4760	261.4050	261.4760	0.00
12/04/2007	ALBI On 01-November-07			Index Future	267.4500	267.5000	267.4520	267.5000	0.00
12/04/2007	CRD1 On 03-May-07			Index Future	109.4300	109.4490	109.4330	109.4490	10.00
12/04/2007	GOVI On 07-February-08			jGovi	274.2500	274.3200	274.2480	274.3200	0.00
12/04/2007	GOVI On 03-May-07			jGovi	256.2200	256.3550	256.2190	256.3550	144.00
12/04/2007	GOVI On 02-August-07			jGovi	261.8200	261.9030	261.8180	261.9030	69.00
12/04/2007	GOVI On 01-November-07			jGovi	267.5900	267.7190	267.5930	267.7190	59.00
12/04/2007	ILBI On 03-May-07			Index Future	275.9600	275.8150	275.9620	275.8150	0.00
12/04/2007	ILBI On 02-August-07			Index Future	282.3000	282.1410	282.3000	282.1410	0.00
12/04/2007	J153 On 31-August-10			jSwap	8.7600	8.7470	0.0375	0.0372	0.00
12/04/2007	J157 On 15-September-15			jSwap	8.2800	8.2640	0.0586	0.0593	0.00
12/04/2007	J186 On 21-December-26			jSwap	7.7600	7.7670	0.0266	0.0271	0.00
12/04/2007	J201 On 22-December-14			jSwap	8.3600	8.3480	0.0504	0.0496	0.00
12/04/2007	J203 On 15-September-17			jSwap	8.1600	8.1510	0.0458	0.0452	0.00
12/04/2007	J204 On 21-December-18			jSwap	8.1300	8.1210	0.0485	0.0478	0.00
12/04/2007	J207 On 15-January-20			jSwap	8.0700	8.0590	0.0054	0.0048	0.00
12/04/2007	JBAR On 21-December-05			jBar	9.2100	9.2040	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
12/04/2007	JFRA On 07-February-08			jFra	9.0800	9.0940	0.0221	0.0222	0.00
12/04/2007	JFRA On 03-May-07			jFra	9.2200	9.2120	0.0225	0.0225	0.00
12/04/2007	JFRA On 02-August-07			jFra	9.2700	9.2340	0.0226	0.0225	0.00
12/04/2007	JFRA On 01-November-07			jFra	9.1600	9.1310	0.0240	0.0239	0.00
12/04/2007	JN02 On 03-May-07			jNote	8.9500	8.9340	0.1630	0.1628	0.00
12/04/2007	JN02 On 02-August-07			jNote	8.8400	8.8210	0.1611	0.1609	0.00
12/04/2007	JN05 On 03-May-07			jNote	8.4400	8.4200	0.3397	0.3391	0.00
12/04/2007	JN05 On 02-August-07			jNote	8.3600	8.3460	0.3374	0.3368	0.00
12/04/2007	JN10 On 03-May-07			jNote	8.0800	8.0730	0.5456	0.5453	0.00
12/04/2007	JN10 On 02-August-07			jNote	8.0200	8.0170	0.5433	0.5431	0.00
12/04/2007	JROD On 30-April-07			jRod	8.6800	8.6870	0.0019	0.0019	0.00
12/04/2007	JROD On 31-May-07			jRod	8.8400	8.8490	0.0023	0.0023	0.00
12/04/2007	JROD On 29-June-07			jRod	9.0900	9.0930	0.0029	0.0029	0.00
12/04/2007	JROD On 31-July-07			jRod	9.0200	9.0200	0.0052	0.0052	0.00
12/04/2007	JROD On 31-August-07			jRod	9.1500	9.1480	0.0059	0.0059	0.00
12/04/2007	JROD On 28-September-07			jRod	9.2700	9.2710	0.0063	0.0064	0.00
12/04/2007	JROD On 31-October-07			jRod	9.1500	9.1540	0.0086	0.0086	0.00
12/04/2007	JROD On 30-November-07			jRod	9.2300	9.2360	0.0092	0.0092	0.00
12/04/2007	JROD On 31-December-07			jRod	9.3200	9.3280	0.0098	0.0098	0.00
12/04/2007	OTH1 On 03-May-07			Index Future	252.6400	252.7200	252.6350	252.7200	15.00
12/04/2007	R153 On 03-May-07			Bond Future	8.0500	8.0450	116.5534	116.5690	366.00
12/04/2007	R153 On 02-August-07			Bond Future	7.9800	7.9950	119.0674	119.0095	0.00
12/04/2007	R157 On 03-May-07			Bond Future	7.7000	7.6900	137.2072	137.2816	477.00
12/04/2007	R157 On 02-August-07			Bond Future	7.6600	7.6500	140.1213	140.1576	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
12/04/2007	R186 On 03-May-07			Bond Future	7.4000	7.3930	135.7998	135.8758	0.00
12/04/2007	R186 On 02-August-07			Bond Future	7.3500	7.3440	133.6134	133.6767	0.00
12/04/2007	R196 On 03-May-07			Bond Future	8.4300	8.4270	104.4480	104.4446	0.00
12/04/2007	R196 On 02-August-07			Bond Future	8.2600	8.2610	106.8502	106.8414	0.00
12/04/2007	R201 On 03-May-07			Bond Future	7.7400	7.7300	109.0651	109.0945	0.00
12/04/2007	R201 On 02-August-07			Bond Future	7.6800	7.6800	107.0752	107.0464	0.00
12/04/2007	R203 On 03-May-07			Bond Future	7.6200	7.6100	105.6433	105.7234	0.00
12/04/2007	R203 On 02-August-07			Bond Future	7.5600	7.5470	108.0676	108.1469	0.00
12/04/2007	R204 On 03-May-07			Bond Future	7.6100	7.5970	105.9693	106.0937	0.00
12/04/2007	R204 On 02-August-07			Bond Future	7.5600	7.5400	104.3612	104.4846	0.00
12/04/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	73516	74657	73516	74657	0.00
12/04/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	4022	3929	4022	3929	0.00
12/04/2007	R206 On 03-May-07			Bond Future	7.7300	7.7280	101.1203	101.1509	0.00
12/04/2007	R206 On 02-August-07			Bond Future	7.6600	7.6520	99.6747	99.6997	0.00
12/04/2007	R207 On 03-May-07			Bond Future	7.5500	7.5330	99.8335	99.9607	0.00
12/04/2007	R207 On 02-August-07			Bond Future	7.5000	7.4790	98.4860	98.6125	0.00
12/04/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	89480	90753	89480	90753	0.00
12/04/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	0	0	0	0	0.00
12/04/2007	R209 On 03-May-07			Bond Future	7.1200	7.1050	90.0391	90.2066	0.00
12/04/2007	R209 On 02-August-07			Bond Future	7.0800	7.0700	92.0658	92.1780	314.00
12/04/2007	TRT1 On 03-May-07			Index Future	253.1800	253.3080	253.1750	253.3080	500.00
13/04/2007	ALBI On 07-February-08			Index Future	273.4300	274.0230	273.4330	274.0230	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
13/04/2007	ALBI On 03-May-07			Index Future	255.0300	255.5350	255.0330	255.5350	0.00
13/04/2007	ALBI On 02-August-07			Index Future	260.8600	261.4050	260.8620	261.4050	0.00
13/04/2007	ALBI On 01-November-07			Index Future	266.8600	267.4520	266.8630	267.4520	0.00
13/04/2007	CRD1 On 03-May-07			Index Future	109.3000	109.4330	109.2960	109.4330	10.00
13/04/2007	GOVI On 07-February-08			jGovi	273.6700	274.2480	273.6680	274.2480	0.00
13/04/2007	GOVI On 03-May-07			jGovi	255.7600	256.2190	255.7550	256.2190	144.00
13/04/2007	GOVI On 02-August-07			jGovi	261.3400	261.8180	261.3440	261.8180	69.00
13/04/2007	GOVI On 01-November-07			jGovi	267.1100	267.5930	267.1090	267.5930	59.00
13/04/2007	ILBI On 03-May-07			Index Future	275.8300	275.9620	275.8270	275.9620	0.00
13/04/2007	ILBI On 02-August-07			Index Future	282.1300	282.3000	282.1320	282.3000	0.00
13/04/2007	J153 On 31-August-10			jSwap	8.7900	8.7590	0.0384	0.0375	0.00
13/04/2007	J157 On 15-September-15			jSwap	8.2900	8.2760	0.0576	0.0586	0.00
13/04/2007	J186 On 21-December-26			jSwap	7.7800	7.7620	0.0283	0.0266	0.00
13/04/2007	J201 On 22-December-14			jSwap	8.3800	8.3620	0.0514	0.0504	0.00
13/04/2007	J203 On 15-September-17			jSwap	8.1800	8.1600	0.0469	0.0458	0.00
13/04/2007	J204 On 21-December-18			jSwap	8.1400	8.1300	0.0492	0.0485	0.00
13/04/2007	J207 On 15-January-20			jSwap	8.0700	8.0680	0.0059	0.0054	0.00
13/04/2007	JBAR On 21-December-05			jBar	9.1400	9.2080	0.0000	0.0000	0.00
13/04/2007	JFRA On 07-February-08			jFra	9.1200	9.0790	0.0222	0.0221	0.00
13/04/2007	JFRA On 03-May-07			jFra	9.1700	9.2240	0.0224	0.0225	0.00
13/04/2007	JFRA On 02-August-07			jFra	9.2200	9.2680	0.0225	0.0226	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
13/04/2007	JFRA On 01-November-07			jFra	9.1700	9.1610	0.0240	0.0240	0.00
13/04/2007	JN02 On 03-May-07			jNote	8.9600	8.9510	0.1631	0.1630	0.00
13/04/2007	JN02 On 02-August-07			jNote	8.8600	8.8350	0.1615	0.1611	0.00
13/04/2007	JN05 On 03-May-07			jNote	8.4500	8.4370	0.3401	0.3397	0.00
13/04/2007	JN05 On 02-August-07			jNote	8.3800	8.3630	0.3379	0.3374	0.00
13/04/2007	JN10 On 03-May-07			jNote	8.1000	8.0810	0.5463	0.5456	0.00
13/04/2007	JN10 On 02-August-07			jNote	8.0400	8.0240	0.5441	0.5433	0.00
13/04/2007	JROD On 30-April-07			jRod	8.6800	8.6840	0.0023	0.0019	0.00
13/04/2007	JROD On 31-May-07			jRod	8.8100	8.8430	0.0027	0.0023	0.00
13/04/2007	JROD On 29-June-07			jRod	9.0200	9.0880	0.0032	0.0029	0.00
13/04/2007	JROD On 31-July-07			jRod	8.9800	9.0180	0.0054	0.0052	0.00
13/04/2007	JROD On 31-August-07			jRod	9.1000	9.1450	0.0061	0.0059	0.00
13/04/2007	JROD On 28-September-07			jRod	9.2200	9.2680	0.0065	0.0063	0.00
13/04/2007	JROD On 31-October-07			jRod	9.1200	9.1500	0.0088	0.0086	0.00
13/04/2007	JROD On 30-November-07			jRod	9.2000	9.2310	0.0094	0.0092	0.00
13/04/2007	JROD On 31-December-07			jRod	9.2800	9.3220	0.0099	0.0098	0.00
13/04/2007	OTH1 On 03-May-07			Index Future	252.1700	252.6350	252.1660	252.6350	15.00
13/04/2007	R153 On 03-May-07			Bond Future	8.0900	8.0500	116.4291	116.5534	366.00
13/04/2007	R153 On 02-August-07			Bond Future	8.0200	7.9750	118.9516	119.0674	0.00
13/04/2007	R157 On 03-May-07			Bond Future	7.7300	7.7000	136.9844	137.2072	477.00
13/04/2007	R157 On 02-August-07			Bond Future	7.6900	7.6550	139.9035	140.1213	0.00
13/04/2007	R186 On 03-May-07			Bond Future	7.4400	7.3990	135.2820	135.7998	0.00
13/04/2007	R186 On 02-August-07			Bond Future	7.3900	7.3490	133.0581	133.6134	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
13/04/2007	R196 On 03-May-07			Bond Future	8.4700	8.4250	104.3724	104.4480	0.00
13/04/2007	R196 On 02-August-07			Bond Future	8.3200	8.2550	106.7564	106.8502	0.00
13/04/2007	R201 On 03-May-07			Bond Future	7.7700	7.7350	108.8887	109.0651	0.00
13/04/2007	R201 On 02-August-07			Bond Future	7.7100	7.6750	106.9026	107.0752	0.00
13/04/2007	R203 On 03-May-07			Bond Future	7.6600	7.6210	105.3744	105.6433	0.00
13/04/2007	R203 On 02-August-07			Bond Future	7.6000	7.5580	107.7802	108.0676	0.00
13/04/2007	R204 On 03-May-07			Bond Future	7.6500	7.6130	105.6899	105.9693	0.00
13/04/2007	R204 On 02-August-07			Bond Future	7.6000	7.5560	104.0534	104.3612	0.00
13/04/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	70773	73516	70773	73516	0.00
13/04/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	4357	4022	4357	4022	0.00
13/04/2007	R206 On 03-May-07			Bond Future	7.7700	7.7340	100.9569	101.1203	0.00
13/04/2007	R206 On 02-August-07			Bond Future	7.6900	7.6570	99.4905	99.6747	0.00
13/04/2007	R207 On 03-May-07			Bond Future	7.5900	7.5490	99.5480	99.8335	0.00
13/04/2007	R207 On 02-August-07			Bond Future	7.5300	7.4950	98.1788	98.4860	0.00
13/04/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	86626	89480	86626	89480	0.00
13/04/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	0	0	0	0	0.00
13/04/2007	R209 On 03-May-07			Bond Future	7.1600	7.1200	89.5950	90.0391	0.00
13/04/2007	R209 On 02-August-07			Bond Future	7.1200	7.0800	91.6191	92.0658	314.00
13/04/2007	TRT1 On 03-May-07			Index Future	252.7200	253.1750	252.7190	253.1750	500.00