



# Derivatives Weekly Statistics Report

From 2007/04/16 To 2007/04/20

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2007	ALBI On 07-February-08			Index Future	274.0800	273.4330	274.0750	273.4330	0.00
16/04/2007	ALBI On 03-May-07			Index Future	255.6200	255.0330	255.6150	255.0330	0.00
16/04/2007	ALBI On 02-August-07			Index Future	261.4600	260.8620	261.4640	260.8620	0.00
16/04/2007	ALBI On 01-November-07			Index Future	267.4800	266.8630	267.4830	266.8630	0.00
16/04/2007	CRD1 On 03-May-07			Index Future	109.5100	109.2960	109.5050	109.2960	10.00
16/04/2007	GOVI On 07-February-08			jGovi	274.1300	273.6680	274.1260	273.6680	0.00
16/04/2007	GOVI On 03-May-07			jGovi	256.3700	255.7550	256.3740	255.7550	144.00
16/04/2007	GOVI On 02-August-07			jGovi	261.9800	261.3440	261.9755	261.3440	69.00
16/04/2007	GOVI On 01-November-07			jGovi	267.7500	267.1090	267.7545	267.1090	59.00
16/04/2007	ILBI On 03-May-07			Index Future	275.8500	275.8270	275.8520	275.8270	0.00
16/04/2007	ILBI On 02-August-07			Index Future	282.1600	282.1320	282.1630	282.1320	0.00
16/04/2007	J153 On 31-August-10			jSwap	8.7900	8.7870	0.0385	0.0384	0.00
16/04/2007	J157 On 15-September-15			jSwap	8.3000	8.2920	0.0574	0.0576	0.00
16/04/2007	J186 On 21-December-26			jSwap	7.7900	7.7790	0.0290	0.0283	0.00
16/04/2007	J201 On 22-December-14			jSwap	8.3800	8.3780	0.0515	0.0514	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
16/04/2007	J203 On 15-September-17			jSwap	8.1900	8.1760	0.0478	0.0469	0.00
16/04/2007	J204 On 21-December-18			jSwap	8.1500	8.1400	0.0503	0.0492	0.00
16/04/2007	J207 On 15-January-20			jSwap	8.0900	8.0730	0.0069	0.0059	0.00
16/04/2007	JBAR On 21-December-05			jBar	9.1400	9.1420	0.0000	0.0000	0.00
16/04/2007	JFRA On 07-February-08			jFra	9.1200	9.1180	0.0222	0.0222	0.00
16/04/2007	JFRA On 03-May-07			jFra	9.1800	9.1740	0.0224	0.0224	0.00
16/04/2007	JFRA On 02-August-07			jFra	9.2300	9.2220	0.0225	0.0225	0.00
16/04/2007	JFRA On 01-November-07			jFra	9.1800	9.1730	0.0241	0.0240	0.00
16/04/2007	JN02 On 03-May-07			jNote	8.9600	8.9560	0.1633	0.1631	0.00
16/04/2007	JN02 On 02-August-07			jNote	8.8600	8.8570	0.1615	0.1615	0.00
16/04/2007	JN05 On 03-May-07			jNote	8.4500	8.4510	0.3402	0.3401	0.00
16/04/2007	JN05 On 02-August-07			jNote	8.3800	8.3790	0.3380	0.3379	0.00
16/04/2007	JN10 On 03-May-07			jNote	8.1100	8.0970	0.5468	0.5463	0.00
16/04/2007	JN10 On 02-August-07			jNote	8.0500	8.0420	0.5447	0.5441	0.00
16/04/2007	JROD On 30-April-07			jRod	8.6700	8.6770	0.0019	0.0023	0.00
16/04/2007	JROD On 31-May-07			jRod	8.7900	8.8100	0.0022	0.0027	0.00
16/04/2007	JROD On 29-June-07			jRod	9.0000	9.0240	0.0027	0.0032	0.00
16/04/2007	JROD On 31-July-07			jRod	8.9600	8.9750	0.0049	0.0054	0.00
16/04/2007	JROD On 31-August-07			jRod	9.0900	9.0980	0.0056	0.0061	0.00
16/04/2007	JROD On 28-September-07			jRod	9.2100	9.2200	0.0061	0.0065	0.00
16/04/2007	JROD On 31-October-07			jRod	9.1100	9.1190	0.0083	0.0088	0.00
16/04/2007	JROD On 30-November-07			jRod	9.1900	9.1960	0.0089	0.0094	0.00
16/04/2007	JROD On 31-December-07			jRod	9.2800	9.2830	0.0095	0.0099	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
16/04/2007	OTH1 On 03-May-07			Index Future	252.8000	252.1660	252.7990	252.1660	15.00
16/04/2007	R153 On 03-May-07			Bond Future	8.0500	8.0900	116.5534	116.4291	366.00
16/04/2007	R153 On 02-August-07			Bond Future	7.9800	8.0150	119.0674	118.9516	0.00
16/04/2007	R157 On 03-May-07			Bond Future	7.6900	7.7300	137.2816	136.9844	477.00
16/04/2007	R157 On 02-August-07			Bond Future	7.6500	7.6850	140.1940	139.9035	0.00
16/04/2007	R186 On 03-May-07			Bond Future	7.4000	7.4400	135.7744	135.2820	0.00
16/04/2007	R186 On 02-August-07			Bond Future	7.3500	7.3930	133.5628	133.0581	0.00
16/04/2007	R196 On 03-May-07			Bond Future	8.4400	8.4700	104.4278	104.3724	0.00
16/04/2007	R196 On 02-August-07			Bond Future	8.2800	8.3190	106.8121	106.7564	0.00
16/04/2007	R201 On 03-May-07			Bond Future	7.7400	7.7650	109.0651	108.8887	0.00
16/04/2007	R201 On 02-August-07			Bond Future	7.6800	7.7050	107.0752	106.9026	0.00
16/04/2007	R203 On 03-May-07			Bond Future	7.6200	7.6580	105.6215	105.3744	0.00
16/04/2007	R203 On 02-August-07			Bond Future	7.5600	7.5980	108.0388	107.7802	0.00
16/04/2007	R204 On 03-May-07			Bond Future	7.6200	7.6490	105.9537	105.6899	0.00
16/04/2007	R204 On 02-August-07			Bond Future	7.5600	7.5960	104.3303	104.0534	0.00
16/04/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	73012	70773	73012	70773	0.00
16/04/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	3827	4357	3827	4357	0.00
16/04/2007	R206 On 03-May-07			Bond Future	7.7300	7.7660	101.1305	100.9569	0.00
16/04/2007	R206 On 02-August-07			Bond Future	7.6600	7.6940	99.6697	99.4905	0.00
16/04/2007	R207 On 03-May-07			Bond Future	7.5500	7.5850	99.8255	99.5480	0.00
16/04/2007	R207 On 02-August-07			Bond Future	7.5000	7.5340	98.4545	98.1788	0.00
16/04/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	89401	86626	89401	86626	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
16/04/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	0	0	0	0	0.00
16/04/2007	R209 On 03-May-07			Bond Future	7.1200	7.1600	90.0391	89.5950	0.00
16/04/2007	R209 On 02-August-07			Bond Future	7.0800	7.1200	92.0658	91.6191	314.00
16/04/2007	TRT1 On 03-May-07			Index Future	253.3300	252.7190	253.3290	252.7190	500.00
17/04/2007	ALBI On 07-February-08			Index Future	273.9700	274.0750	273.9720	274.0750	0.00
17/04/2007	ALBI On 03-May-07			Index Future	255.5200	255.6150	255.5190	255.6150	0.00
17/04/2007	ALBI On 02-August-07			Index Future	261.3700	261.4640	261.3700	261.4640	0.00
17/04/2007	ALBI On 01-November-07			Index Future	267.3900	267.4830	267.3890	267.4830	0.00
17/04/2007	CRD1 On 03-May-07			Index Future	109.4900	109.5050	109.4940	109.5050	10.00
17/04/2007	GOVI On 07-February-08			jGovi	274.0300	274.1260	274.0270	274.1260	0.00
17/04/2007	GOVI On 03-May-07			jGovi	256.3400	256.3740	256.3435	256.3740	144.00
17/04/2007	GOVI On 02-August-07			jGovi	261.9400	261.9755	261.9435	261.9755	69.00
17/04/2007	GOVI On 01-November-07			jGovi	267.7200	267.7545	267.7225	267.7545	59.00
17/04/2007	ILBI On 03-May-07			Index Future	275.8800	275.8520	275.8830	275.8520	0.00
17/04/2007	ILBI On 02-August-07			Index Future	282.2000	282.1630	282.2000	282.1630	0.00
17/04/2007	J153 On 31-August-10			jSwap	8.8100	8.7880	0.0391	0.0385	0.00
17/04/2007	J157 On 15-September-15			jSwap	8.3200	8.2960	0.0561	0.0574	0.00
17/04/2007	J186 On 21-December-26			jSwap	7.8000	7.7860	0.0305	0.0290	0.00
17/04/2007	J201 On 22-December-14			jSwap	8.4000	8.3800	0.0528	0.0515	0.00
17/04/2007	J203 On 15-September-17			jSwap	8.1900	8.1880	0.0480	0.0478	0.00
17/04/2007	J204 On 21-December-18			jSwap	8.1600	8.1530	0.0508	0.0503	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
17/04/2007	J207 On 15-January-20			jSwap	8.1000	8.0860	0.0077	0.0069	0.00
17/04/2007	JBAR On 21-December-05			jBar	9.1500	9.1420	0.0000	0.0000	0.00
17/04/2007	JFRA On 07-February-08			jFra	9.1200	9.1150	0.0222	0.0222	0.00
17/04/2007	JFRA On 03-May-07			jFra	9.1900	9.1790	0.0224	0.0224	0.00
17/04/2007	JFRA On 02-August-07			jFra	9.2300	9.2320	0.0225	0.0225	0.00
17/04/2007	JFRA On 01-November-07			jFra	9.1700	9.1810	0.0240	0.0241	0.00
17/04/2007	JN02 On 03-May-07			jNote	8.9700	8.9630	0.1633	0.1633	0.00
17/04/2007	JN02 On 02-August-07			jNote	8.8700	8.8610	0.1617	0.1615	0.00
17/04/2007	JN05 On 03-May-07			jNote	8.4700	8.4540	0.3408	0.3402	0.00
17/04/2007	JN05 On 02-August-07			jNote	8.4000	8.3840	0.3386	0.3380	0.00
17/04/2007	JN10 On 03-May-07			jNote	8.1100	8.1070	0.5469	0.5468	0.00
17/04/2007	JN10 On 02-August-07			jNote	8.0600	8.0530	0.5447	0.5447	0.00
17/04/2007	JROD On 30-April-07			jRod	8.6700	8.6710	0.0019	0.0019	0.00
17/04/2007	JROD On 31-May-07			jRod	8.7900	8.7920	0.0022	0.0022	0.00
17/04/2007	JROD On 29-June-07			jRod	9.0000	9.0000	0.0027	0.0027	0.00
17/04/2007	JROD On 31-July-07			jRod	8.9600	8.9620	0.0049	0.0049	0.00
17/04/2007	JROD On 31-August-07			jRod	9.0900	9.0870	0.0056	0.0056	0.00
17/04/2007	JROD On 28-September-07			jRod	9.2100	9.2110	0.0061	0.0061	0.00
17/04/2007	JROD On 31-October-07			jRod	9.1100	9.1130	0.0083	0.0083	0.00
17/04/2007	JROD On 30-November-07			jRod	9.1900	9.1910	0.0089	0.0089	0.00
17/04/2007	JROD On 31-December-07			jRod	9.2700	9.2780	0.0094	0.0095	0.00
17/04/2007	OTH1 On 03-May-07			Index Future	252.8100	252.7990	252.8140	252.7990	15.00
17/04/2007	R153 On 03-May-07			Bond Future	8.0700	8.0500	116.5068	116.5534	366.00

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17/04/2007	R153 On 02-August-07			Bond Future	8.0100	7.9750	118.9661	119.0674	0.00
17/04/2007	R157 On 03-May-07			Bond Future	7.7000	7.6900	137.2444	137.2816	477.00
17/04/2007	R157 On 02-August-07			Bond Future	7.6500	7.6450	140.1576	140.1940	0.00
17/04/2007	R186 On 03-May-07			Bond Future	7.4100	7.4010	135.6479	135.7744	0.00
17/04/2007	R186 On 02-August-07			Bond Future	7.3600	7.3530	133.4363	133.5628	0.00
17/04/2007	R196 On 03-May-07			Bond Future	8.4400	8.4370	104.4261	104.4278	0.00
17/04/2007	R196 On 02-August-07			Bond Future	8.2800	8.2810	106.8136	106.8121	0.00
17/04/2007	R201 On 03-May-07			Bond Future	7.7400	7.7350	109.0357	109.0651	0.00
17/04/2007	R201 On 02-August-07			Bond Future	7.6800	7.6750	107.0464	107.0752	0.00
17/04/2007	R203 On 03-May-07			Bond Future	7.6300	7.6240	105.5851	105.6215	0.00
17/04/2007	R203 On 02-August-07			Bond Future	7.5700	7.5620	107.9957	108.0388	0.00
17/04/2007	R204 On 03-May-07			Bond Future	7.6200	7.6150	105.9149	105.9537	0.00
17/04/2007	R204 On 02-August-07			Bond Future	7.5700	7.5600	104.2841	104.3303	0.00
17/04/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	72547	73012	72547	73012	0.00
17/04/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	3824	3827	3824	3827	0.00
17/04/2007	R206 On 03-May-07			Bond Future	7.7400	7.7320	101.0743	101.1305	0.00
17/04/2007	R206 On 02-August-07			Bond Future	7.6700	7.6580	99.6149	99.6697	0.00
17/04/2007	R207 On 03-May-07			Bond Future	7.5600	7.5500	99.7779	99.8255	0.00
17/04/2007	R207 On 02-August-07			Bond Future	7.5000	7.4990	98.4150	98.4545	0.00
17/04/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	88925	89401	88925	89401	0.00
17/04/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	0	0	0	0	0.00
17/04/2007	R209 On 03-May-07			Bond Future	7.1300	7.1200	89.9834	90.0391	0.00
17/04/2007	R209 On 02-August-07			Bond Future	7.0900	7.0800	92.0098	92.0658	314.00

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17/04/2007	TRT1 On 03-May-07			Index Future	253.3000	253.3290	253.3010	253.3290	500.00
18/04/2007	ALBI On 07-February-08			Index Future	273.7900	273.9720	273.7910	273.9720	0.00
18/04/2007	ALBI On 03-May-07			Index Future	255.3300	255.5190	255.3300	255.5190	0.00
18/04/2007	ALBI On 02-August-07			Index Future	261.1900	261.3700	261.1890	261.3700	0.00
18/04/2007	ALBI On 01-November-07			Index Future	267.2100	267.3890	267.2110	267.3890	0.00
18/04/2007	CRD1 On 03-May-07			Index Future	109.4000	109.4940	109.4030	109.4940	10.00
18/04/2007	GOVI On 07-February-08			jGovi	273.9800	274.0270	273.9810	274.0270	0.00
18/04/2007	GOVI On 03-May-07			jGovi	256.0900	256.3435	256.0860	256.3435	144.00
18/04/2007	GOVI On 02-August-07			jGovi	261.6800	261.9435	261.6790	261.9435	69.00
18/04/2007	GOVI On 01-November-07			jGovi	267.4500	267.7225	267.4530	267.7225	59.00
18/04/2007	ILBI On 03-May-07			Index Future	275.9900	275.8830	275.9850	275.8830	0.00
18/04/2007	ILBI On 02-August-07			Index Future	282.3200	282.2000	282.3180	282.2000	0.00
18/04/2007	J153 On 31-August-10			jSwap	8.8000	8.8110	0.0389	0.0391	0.00
18/04/2007	J157 On 15-September-15			jSwap	8.3100	8.3170	0.0565	0.0561	0.00
18/04/2007	J186 On 21-December-26			jSwap	7.8100	7.8010	0.0310	0.0305	0.00
18/04/2007	J201 On 22-December-14			jSwap	8.4000	8.4020	0.0526	0.0528	0.00
18/04/2007	J203 On 15-September-17			jSwap	8.1900	8.1920	0.0481	0.0480	0.00
18/04/2007	J204 On 21-December-18			jSwap	8.1600	8.1600	0.0509	0.0508	0.00
18/04/2007	J207 On 15-January-20			jSwap	8.1000	8.0960	0.0078	0.0077	0.00
18/04/2007	JBAR On 21-December-05			jBar	9.1800	9.1500	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
18/04/2007	JFRA On 07-February-08			jFra	9.1300	9.1200	0.0223	0.0222	0.00
18/04/2007	JFRA On 03-May-07			jFra	9.2100	9.1860	0.0224	0.0224	0.00
18/04/2007	JFRA On 02-August-07			jFra	9.2400	9.2330	0.0225	0.0225	0.00
18/04/2007	JFRA On 01-November-07			jFra	9.1800	9.1730	0.0240	0.0240	0.00
18/04/2007	JN02 On 03-May-07			jNote	8.9700	8.9650	0.1634	0.1633	0.00
18/04/2007	JN02 On 02-August-07			jNote	8.8700	8.8710	0.1617	0.1617	0.00
18/04/2007	JN05 On 03-May-07			jNote	8.4700	8.4720	0.3408	0.3408	0.00
18/04/2007	JN05 On 02-August-07			jNote	8.4000	8.4000	0.3385	0.3386	0.00
18/04/2007	JN10 On 03-May-07			jNote	8.1100	8.1120	0.5470	0.5469	0.00
18/04/2007	JN10 On 02-August-07			jNote	8.0600	8.0570	0.5448	0.5447	0.00
18/04/2007	JROD On 30-April-07			jRod	8.6700	8.6690	0.0019	0.0019	0.00
18/04/2007	JROD On 31-May-07			jRod	8.7900	8.7900	0.0022	0.0022	0.00
18/04/2007	JROD On 29-June-07			jRod	9.0100	8.9990	0.0027	0.0027	0.00
18/04/2007	JROD On 31-July-07			jRod	8.9700	8.9620	0.0050	0.0049	0.00
18/04/2007	JROD On 31-August-07			jRod	9.0900	9.0860	0.0056	0.0056	0.00
18/04/2007	JROD On 28-September-07			jRod	9.2100	9.2080	0.0061	0.0061	0.00
18/04/2007	JROD On 31-October-07			jRod	9.1100	9.1100	0.0083	0.0083	0.00
18/04/2007	JROD On 30-November-07			jRod	9.1800	9.1870	0.0088	0.0089	0.00
18/04/2007	JROD On 31-December-07			jRod	9.2700	9.2730	0.0094	0.0094	0.00
18/04/2007	OTH1 On 03-May-07			Index Future	252.5600	252.8140	252.5630	252.8140	15.00
18/04/2007	R153 On 03-May-07			Bond Future	8.0800	8.0650	116.4757	116.5068	366.00
18/04/2007	R153 On 02-August-07			Bond Future	8.0200	8.0100	118.9372	118.9661	0.00
18/04/2007	R157 On 03-May-07			Bond Future	7.7100	7.6950	137.1700	137.2444	477.00
18/04/2007	R157 On 02-August-07			Bond Future	7.6600	7.6500	140.0850	140.1576	0.00



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18/04/2007	R186 On 03-May-07			Bond Future	7.4100	7.4110	135.6226	135.6479	0.00
18/04/2007	R186 On 02-August-07			Bond Future	7.3600	7.3630	133.4237	133.4363	0.00
18/04/2007	R196 On 03-May-07			Bond Future	8.4500	8.4380	104.4043	104.4261	0.00
18/04/2007	R196 On 02-August-07			Bond Future	8.2900	8.2800	106.7975	106.8136	0.00
18/04/2007	R201 On 03-May-07			Bond Future	7.7500	7.7400	108.9769	109.0357	0.00
18/04/2007	R201 On 02-August-07			Bond Future	7.6900	7.6800	106.9888	107.0464	0.00
18/04/2007	R203 On 03-May-07			Bond Future	7.6400	7.6290	105.5342	105.5851	0.00
18/04/2007	R203 On 02-August-07			Bond Future	7.5700	7.5680	107.9525	107.9957	0.00
18/04/2007	R204 On 03-May-07			Bond Future	7.6300	7.6200	105.8605	105.9149	0.00
18/04/2007	R204 On 02-August-07			Bond Future	7.5700	7.5660	104.2379	104.2841	0.00
18/04/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	72082	72547	72082	72547	0.00
18/04/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	3821	3824	3821	3824	0.00
18/04/2007	R206 On 03-May-07			Bond Future	7.7500	7.7430	101.0437	101.0743	0.00
18/04/2007	R206 On 02-August-07			Bond Future	7.6800	7.6690	99.5850	99.6149	0.00
18/04/2007	R207 On 03-May-07			Bond Future	7.5600	7.5560	99.7303	99.7779	0.00
18/04/2007	R207 On 02-August-07			Bond Future	7.5100	7.5040	98.3677	98.4150	0.00
18/04/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	88448	88925	88448	88925	0.00
18/04/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	0	0	0	0	0.00
18/04/2007	R209 On 03-May-07			Bond Future	7.1400	7.1250	89.8721	89.9834	0.00
18/04/2007	R209 On 02-August-07			Bond Future	7.1000	7.0850	91.8978	92.0098	314.00
18/04/2007	TRT1 On 03-May-07			Index Future	253.0500	253.3010	253.0470	253.3010	500.00
19/04/2007	ALBI On 07-February-08			Index Future	273.8900	273.7910	273.8940	273.7910	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
19/04/2007	ALBI On 03-May-07			Index Future	255.3800	255.3300	255.3780	255.3300	0.00
19/04/2007	ALBI On 02-August-07			Index Future	261.2700	261.1890	261.2700	261.1890	0.00
19/04/2007	ALBI On 01-November-07			Index Future	267.2900	267.2110	267.2890	267.2110	0.00
19/04/2007	CRD1 On 03-May-07			Index Future	109.4100	109.4030	109.4080	109.4030	10.00
19/04/2007	CRD1 On 02-August-07			Index Future	111.8000	0.0000	111.7970	0.0000	0.00
19/04/2007	GOVI On 07-February-08			jGovi	274.0200	273.9810	274.0230	273.9810	0.00
19/04/2007	GOVI On 03-May-07			jGovi	256.1200	256.0860	256.1165	256.0860	144.00
19/04/2007	GOVI On 02-August-07			jGovi	261.7100	261.6790	261.7105	261.6790	69.00
19/04/2007	GOVI On 01-November-07			jGovi	267.4900	267.4530	267.4855	267.4530	59.00
19/04/2007	ILBI On 03-May-07			Index Future	276.0100	275.9850	276.0120	275.9850	0.00
19/04/2007	ILBI On 02-August-07			Index Future	282.3800	282.3180	282.3800	282.3180	0.00
19/04/2007	J153 On 31-August-10			jSwap	8.8400	8.8030	0.0401	0.0389	0.00
19/04/2007	J157 On 15-September-15			jSwap	8.3500	8.3110	0.0541	0.0565	0.00
19/04/2007	J186 On 21-December-26			jSwap	7.8400	7.8060	0.0342	0.0310	0.00
19/04/2007	J201 On 22-December-14			jSwap	8.4300	8.3980	0.0545	0.0526	0.00
19/04/2007	J203 On 15-September-17			jSwap	8.2400	8.1930	0.0512	0.0481	0.00
19/04/2007	J204 On 21-December-18			jSwap	8.2000	8.1610	0.0541	0.0509	0.00
19/04/2007	J207 On 15-January-20			jSwap	8.1400	8.0960	0.0111	0.0078	0.00
19/04/2007	JBAR On 21-December-05			jBar	9.1700	9.1750	0.0000	0.0000	0.00
19/04/2007	JFRA On 07-February-08			jFra	9.1500	9.1340	0.0223	0.0223	0.00
19/04/2007	JFRA On 03-May-07			jFra	9.2400	9.2070	0.0225	0.0224	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
19/04/2007	JFRA On 02-August-07			jFra	9.2500	9.2430	0.0225	0.0225	0.00
19/04/2007	JFRA On 01-November-07			jFra	9.2000	9.1750	0.0241	0.0240	0.00
19/04/2007	JN02 On 03-May-07			jNote	9.0000	8.9730	0.1639	0.1634	0.00
19/04/2007	JN02 On 02-August-07			jNote	8.9100	8.8700	0.1624	0.1617	0.00
19/04/2007	JN05 On 03-May-07			jNote	8.5100	8.4720	0.3421	0.3408	0.00
19/04/2007	JN05 On 02-August-07			jNote	8.4400	8.3990	0.3399	0.3385	0.00
19/04/2007	JN10 On 03-May-07			jNote	8.1600	8.1130	0.5491	0.5470	0.00
19/04/2007	JN10 On 02-August-07			jNote	8.1100	8.0580	0.5470	0.5448	0.00
19/04/2007	JROD On 30-April-07			jRod	8.6700	8.6680	0.0019	0.0019	0.00
19/04/2007	JROD On 31-May-07			jRod	8.7800	8.7930	0.0022	0.0022	0.00
19/04/2007	JROD On 29-June-07			jRod	9.0000	9.0120	0.0027	0.0027	0.00
19/04/2007	JROD On 31-July-07			jRod	8.9700	8.9710	0.0049	0.0050	0.00
19/04/2007	JROD On 31-August-07			jRod	9.0900	9.0920	0.0056	0.0056	0.00
19/04/2007	JROD On 28-September-07			jRod	9.2100	9.2080	0.0061	0.0061	0.00
19/04/2007	JROD On 31-October-07			jRod	9.1100	9.1060	0.0083	0.0083	0.00
19/04/2007	JROD On 30-November-07			jRod	9.1800	9.1810	0.0088	0.0088	0.00
19/04/2007	JROD On 31-December-07			jRod	9.2700	9.2670	0.0094	0.0094	0.00
19/04/2007	OTH1 On 03-May-07			Index Future	252.6200	252.5630	252.6160	252.5630	15.00
19/04/2007	OTH1 On 02-August-07			Index Future	258.1300	0.0000	258.1330	0.0000	0.00
19/04/2007	R153 On 03-May-07			Bond Future	8.0800	8.0750	116.4757	116.4757	366.00
19/04/2007	R153 On 02-August-07			Bond Future	8.0200	8.0200	118.9372	118.9372	0.00
19/04/2007	R157 On 03-May-07			Bond Future	7.7100	7.7050	137.1700	137.1700	477.00
19/04/2007	R157 On 02-August-07			Bond Future	7.6600	7.6600	140.0850	140.0850	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
19/04/2007	R186 On 03-May-07			Bond Future	7.4000	7.4130	135.7491	135.6226	0.00
19/04/2007	R186 On 02-August-07			Bond Future	7.3500	7.3640	133.5501	133.4237	0.00
19/04/2007	R196 On 03-May-07			Bond Future	8.4500	8.4510	104.4094	104.4043	0.00
19/04/2007	R196 On 02-August-07			Bond Future	8.2900	8.2910	106.8033	106.7975	0.00
19/04/2007	R201 On 03-May-07			Bond Future	7.7500	7.7500	108.9769	108.9769	0.00
19/04/2007	R201 On 02-August-07			Bond Future	7.6900	7.6900	106.9888	106.9888	0.00
19/04/2007	R203 On 03-May-07			Bond Future	7.6300	7.6360	105.5633	105.5342	0.00
19/04/2007	R203 On 02-August-07			Bond Future	7.5700	7.5740	107.9885	107.9525	0.00
19/04/2007	R204 On 03-May-07			Bond Future	7.6200	7.6270	105.8916	105.8605	0.00
19/04/2007	R204 On 02-August-07			Bond Future	7.5700	7.5720	104.2764	104.2379	0.00
19/04/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	72362	72082	72362	72082	0.00
19/04/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	3716	3821	3716	3821	0.00
19/04/2007	R206 On 03-May-07			Bond Future	7.7500	7.7490	101.0386	101.0437	0.00
19/04/2007	R206 On 02-August-07			Bond Future	7.6800	7.6750	99.5800	99.5850	0.00
19/04/2007	R207 On 03-May-07			Bond Future	7.5600	7.5620	99.7620	99.7303	0.00
19/04/2007	R207 On 02-August-07			Bond Future	7.5100	7.5100	98.3992	98.3677	0.00
19/04/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	88766	88448	88766	88448	0.00
19/04/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2007	R209 On 03-May-07			Bond Future	7.1300	7.1350	89.9834	89.8721	0.00
19/04/2007	R209 On 02-August-07			Bond Future	7.0900	7.0950	92.0098	91.8978	314.00
19/04/2007	TRT1 On 03-May-07			Index Future	253.0800	253.0470	253.0780	253.0470	500.00
19/04/2007	TRT1 On 02-August-07			Index Future	258.6100	0.0000	258.6050	0.0000	0.00
20/04/2007	ALBI On 07-February-08			Index Future	274.3500	273.8940	274.3470	273.8940	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
20/04/2007	ALBI On 03-May-07			Index Future	255.8400	255.3780	255.8370	255.3780	0.00
20/04/2007	ALBI On 02-August-07			Index Future	261.7400	261.2700	261.7380	261.2700	0.00
20/04/2007	ALBI On 01-November-07			Index Future	267.7500	267.2890	267.7520	267.2890	0.00
20/04/2007	CRD1 On 03-May-07			Index Future	109.5700	109.4080	109.5670	109.4080	10.00
20/04/2007	CRD1 On 02-August-07			Index Future	111.9600	111.7970	111.9590	111.7970	0.00
20/04/2007	GOVI On 07-February-08			jGovi	274.4700	274.0230	274.4680	274.0230	0.00
20/04/2007	GOVI On 03-May-07			jGovi	256.6100	256.1165	256.6050	256.1165	144.00
20/04/2007	GOVI On 02-August-07			jGovi	262.2100	261.7105	262.2090	261.7105	69.00
20/04/2007	GOVI On 01-November-07			jGovi	268.0000	267.4855	267.9950	267.4855	59.00
20/04/2007	ILBI On 03-May-07			Index Future	276.0500	276.0120	276.0450	276.0120	0.00
20/04/2007	ILBI On 02-August-07			Index Future	282.4100	282.3800	282.4120	282.3800	0.00
20/04/2007	J153 On 31-August-10			jSwap	8.7800	8.8440	0.0383	0.0401	0.00
20/04/2007	J157 On 15-September-15			jSwap	8.3000	8.3500	0.0575	0.0541	0.00
20/04/2007	J186 On 21-December-26			jSwap	7.7900	7.8380	0.0292	0.0342	0.00
20/04/2007	J201 On 22-December-14			jSwap	8.3800	8.4320	0.0516	0.0545	0.00
20/04/2007	J203 On 15-September-17			jSwap	8.1800	8.2390	0.0473	0.0512	0.00
20/04/2007	J204 On 21-December-18			jSwap	8.1500	8.2040	0.0502	0.0541	0.00
20/04/2007	J207 On 15-January-20			jSwap	8.0900	8.1380	0.0070	0.0111	0.00
20/04/2007	JBAR On 21-December-05			jBar	9.1700	9.1710	0.0000	0.0000	0.00
20/04/2007	JFRA On 07-February-08			jFra	9.1200	9.1540	0.0222	0.0223	0.00
20/04/2007	JFRA On 03-May-07			jFra	9.2400	9.2420	0.0225	0.0225	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
20/04/2007	JFRA On 02-August-07			jFra	9.2300	9.2540	0.0225	0.0225	0.00
20/04/2007	JFRA On 01-November-07			jFra	9.1700	9.1980	0.0240	0.0241	0.00
20/04/2007	JN02 On 03-May-07			jNote	8.9700	9.0030	0.1634	0.1639	0.00
20/04/2007	JN02 On 02-August-07			jNote	8.8600	8.9100	0.1616	0.1624	0.00
20/04/2007	JN05 On 03-May-07			jNote	8.4500	8.5130	0.3401	0.3421	0.00
20/04/2007	JN05 On 02-August-07			jNote	8.3800	8.4410	0.3378	0.3399	0.00
20/04/2007	JN10 On 03-May-07			jNote	8.1000	8.1590	0.5465	0.5491	0.00
20/04/2007	JN10 On 02-August-07			jNote	8.0400	8.1050	0.5443	0.5470	0.00
20/04/2007	JROD On 30-April-07			jRod	8.6600	8.6650	0.0023	0.0019	0.00
20/04/2007	JROD On 31-May-07			jRod	8.7800	8.7840	0.0026	0.0022	0.00
20/04/2007	JROD On 29-June-07			jRod	8.9900	8.9990	0.0031	0.0027	0.00
20/04/2007	JROD On 31-July-07			jRod	8.9600	8.9650	0.0053	0.0049	0.00
20/04/2007	JROD On 31-August-07			jRod	9.0800	9.0880	0.0060	0.0056	0.00
20/04/2007	JROD On 28-September-07			jRod	9.2000	9.2070	0.0065	0.0061	0.00
20/04/2007	JROD On 31-October-07			jRod	9.1000	9.1070	0.0087	0.0083	0.00
20/04/2007	JROD On 30-November-07			jRod	9.1800	9.1830	0.0092	0.0088	0.00
20/04/2007	JROD On 31-December-07			jRod	9.2700	9.2700	0.0098	0.0094	0.00
20/04/2007	OTH1 On 03-May-07			Index Future	253.0800	252.6160	253.0820	252.6160	15.00
20/04/2007	OTH1 On 02-August-07			Index Future	258.6100	258.1330	258.6090	258.1330	0.00
20/04/2007	R153 On 03-May-07			Bond Future	8.0400	8.0750	116.6001	116.4757	366.00
20/04/2007	R153 On 02-August-07			Bond Future	7.9800	8.0200	119.0529	118.9372	0.00
20/04/2007	R157 On 03-May-07			Bond Future	7.6700	7.7050	137.4678	137.1700	477.00
20/04/2007	R157 On 02-August-07			Bond Future	7.6200	7.6600	140.3760	140.0850	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
20/04/2007	R186 On 03-May-07			Bond Future	7.3700	7.4030	136.1170	135.7491	0.00
20/04/2007	R186 On 02-August-07			Bond Future	7.3200	7.3540	133.9305	133.5501	0.00
20/04/2007	R196 On 03-May-07			Bond Future	8.4100	8.4480	104.4665	104.4094	0.00
20/04/2007	R196 On 02-August-07			Bond Future	8.2500	8.2870	106.8605	106.8033	0.00
20/04/2007	R201 On 03-May-07			Bond Future	7.7100	7.7500	109.2123	108.9769	0.00
20/04/2007	R201 On 02-August-07			Bond Future	7.6500	7.6900	107.2193	106.9888	0.00
20/04/2007	R203 On 03-May-07			Bond Future	7.6000	7.6320	105.8182	105.5633	0.00
20/04/2007	R203 On 02-August-07			Bond Future	7.5300	7.5690	108.2406	107.9885	0.00
20/04/2007	R204 On 03-May-07			Bond Future	7.5900	7.6230	106.1638	105.8916	0.00
20/04/2007	R204 On 02-August-07			Bond Future	7.5300	7.5670	104.5464	104.2764	0.00
20/04/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	74696	72362	74696	72362	0.00
20/04/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	3350	3716	3350	3716	0.00
20/04/2007	R206 On 03-May-07			Bond Future	7.7100	7.7500	101.2379	101.0386	0.00
20/04/2007	R206 On 02-August-07			Bond Future	7.6400	7.6760	99.7845	99.5800	0.00
20/04/2007	R207 On 03-May-07			Bond Future	7.5200	7.5580	100.0403	99.7620	0.00
20/04/2007	R207 On 02-August-07			Bond Future	7.4700	7.5060	98.6837	98.3992	0.00
20/04/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	91549	88766	91549	88766	0.00
20/04/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2007	R209 On 03-May-07			Bond Future	7.1000	7.1250	90.3185	89.9834	0.00
20/04/2007	R209 On 02-August-07			Bond Future	7.0600	7.0850	92.3468	92.0098	314.00
20/04/2007	TRT1 On 03-May-07			Index Future	253.5600	253.0780	253.5590	253.0780	500.00
20/04/2007	TRT1 On 02-August-07			Index Future	259.1000	258.6050	259.0960	258.6050	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
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