



Derivatives Weekly Statistics Report

From 2007/04/23 To 2007/04/26

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2007	ALBI On 07-February-08			Index Future	274.0700	274.3470	274.0720	274.3470	0.00
23/04/2007	ALBI On 03-May-07			Index Future	255.5800	255.8370	255.5820	255.8370	0.00
23/04/2007	ALBI On 02-August-07			Index Future	261.4700	261.7380	261.4730	261.7380	0.00
23/04/2007	ALBI On 01-November-07			Index Future	267.4800	267.7520	267.4810	267.7520	0.00
23/04/2007	CRD1 On 03-May-07			Index Future	109.5300	109.5670	109.5320	109.5670	10.00
23/04/2007	CRD1 On 02-August-07			Index Future	111.8900	111.9590	111.8930	111.9590	0.00
23/04/2007	GOVI On 07-February-08			jGovi	274.0900	274.4680	274.0900	274.4680	0.00
23/04/2007	GOVI On 03-May-07			jGovi	256.4200	256.6050	256.4195	256.6050	30.00
23/04/2007	GOVI On 02-August-07			jGovi	261.9500	262.2090	261.9465	262.2090	117.00
23/04/2007	GOVI On 01-November-07			jGovi	267.8000	267.9950	267.8010	267.9950	59.00
23/04/2007	ILBI On 03-May-07			Index Future	276.0700	276.0450	276.0700	276.0450	0.00
23/04/2007	ILBI On 02-August-07			Index Future	282.4300	282.4120	282.4330	282.4120	0.00
23/04/2007	J153 On 31-August-10			jSwap	8.8100	8.7830	0.0390	0.0383	0.00
23/04/2007	J157 On 15-September-15			jSwap	8.3200	8.2950	0.0562	0.0575	0.00
23/04/2007	J186 On 21-December-26			jSwap	7.8000	7.7870	0.0306	0.0292	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
23/04/2007	J201 On 22-December-14			jSwap	8.4000	8.3800	0.0528	0.0516	0.00
23/04/2007	J203 On 15-September-17			jSwap	8.2100	8.1800	0.0491	0.0473	0.00
23/04/2007	J204 On 21-December-18			jSwap	8.1700	8.1510	0.0518	0.0502	0.00
23/04/2007	J207 On 15-January-20			jSwap	8.1100	8.0870	0.0085	0.0070	0.00
23/04/2007	JBAR On 21-December-05			jBar	9.1700	9.1710	0.0000	0.0000	0.00
23/04/2007	JFRA On 07-February-08			jFra	9.1200	9.1180	0.0222	0.0222	0.00
23/04/2007	JFRA On 03-May-07			jFra	9.2300	9.2410	0.0225	0.0225	0.00
23/04/2007	JFRA On 02-August-07			jFra	9.2300	9.2330	0.0225	0.0225	0.00
23/04/2007	JFRA On 01-November-07			jFra	9.1700	9.1670	0.0240	0.0240	0.00
23/04/2007	JN02 On 03-May-07			jNote	8.9700	8.9690	0.1634	0.1634	0.00
23/04/2007	JN02 On 02-August-07			jNote	8.8700	8.8630	0.1617	0.1616	0.00
23/04/2007	JN05 On 03-May-07			jNote	8.4700	8.4530	0.3408	0.3401	0.00
23/04/2007	JN05 On 02-August-07			jNote	8.4000	8.3780	0.3385	0.3378	0.00
23/04/2007	JN10 On 03-May-07			jNote	8.1300	8.0990	0.5477	0.5465	0.00
23/04/2007	JN10 On 02-August-07			jNote	8.0700	8.0440	0.5455	0.5443	0.00
23/04/2007	JROD On 30-April-07			jRod	8.6600	8.6620	0.0018	0.0023	0.00
23/04/2007	JROD On 31-May-07			jRod	8.7600	8.7780	0.0021	0.0026	0.00
23/04/2007	JROD On 29-June-07			jRod	8.9700	8.9910	0.0026	0.0031	0.00
23/04/2007	JROD On 31-July-07			jRod	8.9500	8.9600	0.0049	0.0053	0.00
23/04/2007	JROD On 31-August-07			jRod	9.0700	9.0830	0.0055	0.0060	0.00
23/04/2007	JROD On 28-September-07			jRod	9.1900	9.2000	0.0060	0.0065	0.00
23/04/2007	JROD On 31-October-07			jRod	9.1000	9.1020	0.0082	0.0087	0.00
23/04/2007	JROD On 30-November-07			jRod	9.1700	9.1780	0.0088	0.0092	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
23/04/2007	JROD On 31-December-07			jRod	9.2600	9.2670	0.0094	0.0098	0.00
23/04/2007	OTH1 On 03-May-07			Index Future	252.8900	253.0820	252.8920	253.0820	15.00
23/04/2007	OTH1 On 02-August-07			Index Future	258.3400	258.6090	258.3430	258.6090	0.00
23/04/2007	R153 On 03-May-07			Bond Future	8.0600	8.0350	116.5379	116.6001	366.00
23/04/2007	R153 On 02-August-07			Bond Future	8.0000	7.9800	118.9950	119.0529	0.00
23/04/2007	R157 On 03-May-07			Bond Future	7.6900	7.6650	137.3188	137.4678	477.00
23/04/2007	R157 On 02-August-07			Bond Future	7.6400	7.6200	140.2304	140.3760	0.00
23/04/2007	R186 On 03-May-07			Bond Future	7.4000	7.3740	135.7998	136.1170	0.00
23/04/2007	R186 On 02-August-07			Bond Future	7.3500	7.3240	133.5881	133.9305	0.00
23/04/2007	R196 On 03-May-07			Bond Future	8.4400	8.4140	104.4194	104.4665	0.00
23/04/2007	R196 On 02-August-07			Bond Future	8.2800	8.2480	106.8121	106.8605	0.00
23/04/2007	R201 On 03-May-07			Bond Future	7.7300	7.7100	109.0945	109.2123	0.00
23/04/2007	R201 On 02-August-07			Bond Future	7.6700	7.6500	107.1040	107.2193	0.00
23/04/2007	R203 On 03-May-07			Bond Future	7.6300	7.5970	105.5924	105.8182	0.00
23/04/2007	R203 On 02-August-07			Bond Future	7.5700	7.5340	108.0101	108.2406	0.00
23/04/2007	R204 On 03-May-07			Bond Future	7.6200	7.5880	105.9226	106.1638	0.00
23/04/2007	R204 On 02-August-07			Bond Future	7.5600	7.5320	104.3072	104.5464	0.00
23/04/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	72401	74696	72401	74696	0.00
23/04/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	3447	3350	3447	3350	0.00
23/04/2007	R206 On 03-May-07			Bond Future	7.7400	7.7110	101.1050	101.2379	0.00
23/04/2007	R206 On 02-August-07			Bond Future	7.6600	7.6350	99.6498	99.7845	0.00
23/04/2007	R207 On 03-May-07			Bond Future	7.5500	7.5230	99.8335	100.0403	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
23/04/2007	R207 On 02-August-07			Bond Future	7.5000	7.4700	98.4703	98.6837	0.00
23/04/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	89480	91549	89480	91549	0.00
23/04/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	0	0	0	0	0.00
23/04/2007	R209 On 03-May-07			Bond Future	7.1200	7.0950	90.0949	90.3185	0.00
23/04/2007	R209 On 02-August-07			Bond Future	7.0800	7.0550	92.1219	92.3468	314.00
23/04/2007	TRT1 On 03-May-07			Index Future	253.3800	253.5590	253.3760	253.5590	500.00
23/04/2007	TRT1 On 02-August-07			Index Future	258.8400	259.0960	258.8370	259.0960	0.00
24/04/2007	ALBI On 07-February-08			Index Future	273.6300	274.0720	273.6280	274.0720	0.00
24/04/2007	ALBI On 03-May-07			Index Future	255.1300	255.5820	255.1340	255.5820	0.00
24/04/2007	ALBI On 02-August-07			Index Future	261.0200	261.4730	261.0170	261.4730	0.00
24/04/2007	ALBI On 01-November-07			Index Future	267.0300	267.4810	267.0280	267.4810	0.00
24/04/2007	CRD1 On 03-May-07			Index Future	109.2200	109.5320	109.2160	109.5320	0.00
24/04/2007	CRD1 On 02-August-07			Index Future	111.5700	111.8930	111.5700	111.8930	10.00
24/04/2007	GOVI On 07-February-08			jGovi	273.8200	274.0900	273.8200	274.0900	0.00
24/04/2007	GOVI On 03-May-07			jGovi	256.1400	256.4195	256.1395	256.4195	30.00
24/04/2007	GOVI On 02-August-07			jGovi	261.6600	261.9465	261.6610	261.9465	117.00
24/04/2007	GOVI On 01-November-07			jGovi	267.5100	267.8010	267.5080	267.8010	59.00
24/04/2007	ILBI On 03-May-07			Index Future	276.0500	276.0700	276.0460	276.0700	0.00
24/04/2007	ILBI On 02-August-07			Index Future	282.4100	282.4330	282.4110	282.4330	0.00
24/04/2007	J153 On 31-August-10			jSwap	8.8300	8.8050	0.0396	0.0390	0.00
24/04/2007	J157 On 15-September-15			jSwap	8.3400	8.3160	0.0548	0.0562	0.00
24/04/2007	J186 On 21-December-26			jSwap	7.8300	7.8010	0.0334	0.0306	0.00

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24/04/2007	J201 On 22-December-14			jSwap	8.4200	8.4000	0.0540	0.0528	0.00
24/04/2007	J203 On 15-September-17			jSwap	8.2300	8.2070	0.0504	0.0491	0.00
24/04/2007	J204 On 21-December-18			jSwap	8.1900	8.1720	0.0529	0.0518	0.00
24/04/2007	J207 On 15-January-20			jSwap	8.1200	8.1050	0.0098	0.0085	0.00
24/04/2007	JBAR On 21-December-05			jBar	9.1800	9.1710	0.0000	0.0000	0.00
24/04/2007	JFRA On 07-February-08			jFra	9.1400	9.1220	0.0223	0.0222	0.00
24/04/2007	JFRA On 03-May-07			jFra	9.2300	9.2280	0.0225	0.0225	0.00
24/04/2007	JFRA On 02-August-07			jFra	9.2500	9.2330	0.0225	0.0225	0.00
24/04/2007	JFRA On 01-November-07			jFra	9.2000	9.1700	0.0241	0.0240	0.00
24/04/2007	JN02 On 03-May-07			jNote	8.9900	8.9730	0.1637	0.1634	0.00
24/04/2007	JN02 On 02-August-07			jNote	8.8900	8.8730	0.1620	0.1617	0.00
24/04/2007	JN05 On 03-May-07			jNote	8.4900	8.4720	0.3414	0.3408	0.00
24/04/2007	JN05 On 02-August-07			jNote	8.4200	8.3990	0.3392	0.3385	0.00
24/04/2007	JN10 On 03-May-07			jNote	8.1500	8.1260	0.5486	0.5477	0.00
24/04/2007	JN10 On 02-August-07			jNote	8.0900	8.0710	0.5465	0.5455	0.00
24/04/2007	JROD On 30-April-07			jRod	8.6600	8.6600	0.0018	0.0018	0.00
24/04/2007	JROD On 31-May-07			jRod	8.7600	8.7610	0.0021	0.0021	0.00
24/04/2007	JROD On 29-June-07			jRod	8.9600	8.9670	0.0026	0.0026	0.00
24/04/2007	JROD On 31-July-07			jRod	8.9500	8.9480	0.0048	0.0049	0.00
24/04/2007	JROD On 31-August-07			jRod	9.0700	9.0720	0.0055	0.0055	0.00
24/04/2007	JROD On 28-September-07			jRod	9.1900	9.1910	0.0060	0.0060	0.00
24/04/2007	JROD On 31-October-07			jRod	9.1000	9.0960	0.0082	0.0082	0.00
24/04/2007	JROD On 30-November-07			jRod	9.1800	9.1730	0.0088	0.0088	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
24/04/2007	JROD On 31-December-07			jRod	9.2700	9.2610	0.0094	0.0094	0.00
24/04/2007	OTH1 On 03-May-07			Index Future	252.6100	252.8920	252.6090	252.8920	0.00
24/04/2007	OTH1 On 02-August-07			Index Future	258.0600	258.3430	258.0550	258.3430	15.00
24/04/2007	R153 On 03-May-07			Bond Future	8.0700	8.0550	116.5068	116.5379	366.00
24/04/2007	R153 On 02-August-07			Bond Future	8.0100	8.0000	118.9661	118.9950	0.00
24/04/2007	R157 On 03-May-07			Bond Future	7.7100	7.6850	137.1700	137.3188	477.00
24/04/2007	R157 On 02-August-07			Bond Future	7.6600	7.6400	140.0850	140.2304	0.00
24/04/2007	R186 On 03-May-07			Bond Future	7.4300	7.3990	135.4585	135.7998	0.00
24/04/2007	R186 On 02-August-07			Bond Future	7.3800	7.3510	133.2470	133.5881	0.00
24/04/2007	R196 On 03-May-07			Bond Future	8.4600	8.4420	104.3959	104.4194	0.00
24/04/2007	R196 On 02-August-07			Bond Future	8.3000	8.2810	106.7901	106.8121	0.00
24/04/2007	R201 On 03-May-07			Bond Future	7.7500	7.7300	108.9769	109.0945	0.00
24/04/2007	R201 On 02-August-07			Bond Future	7.6900	7.6700	106.9888	107.1040	0.00
24/04/2007	R203 On 03-May-07			Bond Future	7.6500	7.6280	105.4325	105.5924	0.00
24/04/2007	R203 On 02-August-07			Bond Future	7.5900	7.5660	107.8448	108.0101	0.00
24/04/2007	R204 On 03-May-07			Bond Future	7.6400	7.6190	105.7519	105.9226	0.00
24/04/2007	R204 On 02-August-07			Bond Future	7.5900	7.5630	104.1303	104.3072	0.00
24/04/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	70778	72401	70778	72401	0.00
24/04/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	3594	3447	3594	3447	0.00
24/04/2007	R206 On 03-May-07			Bond Future	7.7600	7.7370	100.9875	101.1050	0.00
24/04/2007	R206 On 02-August-07			Bond Future	7.6900	7.6620	99.5352	99.6498	0.00
24/04/2007	R207 On 03-May-07			Bond Future	7.5700	7.5490	99.6589	99.8335	0.00

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24/04/2007	R207 On 02-August-07			Bond Future	7.5200	7.4970	98.2968	98.4703	0.00
24/04/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	87735	89480	87735	89480	0.00
24/04/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	0	0	0	0	0.00
24/04/2007	R209 On 03-May-07			Bond Future	7.1500	7.1150	89.7611	90.0949	0.00
24/04/2007	R209 On 02-August-07			Bond Future	7.1100	7.0750	91.7862	92.1219	314.00
24/04/2007	TRT1 On 03-May-07			Index Future	253.1000	253.3760	253.0950	253.3760	0.00
24/04/2007	TRT1 On 02-August-07			Index Future	258.5500	258.8370	258.5510	258.8370	500.00
25/04/2007	ALBI On 07-February-08			Index Future	274.5500	273.6280	274.5510	273.6280	0.00
25/04/2007	ALBI On 03-May-07			Index Future	256.0000	255.1340	256.0030	255.1340	0.00
25/04/2007	ALBI On 02-August-07			Index Future	261.9200	261.0170	261.9200	261.0170	0.00
25/04/2007	ALBI On 01-November-07			Index Future	267.9500	267.0280	267.9460	267.0280	0.00
25/04/2007	CRD1 On 03-May-07			Index Future	109.4000	109.2160	109.4020	109.2160	0.00
25/04/2007	CRD1 On 02-August-07			Index Future	111.7600	111.5700	111.7610	111.5700	10.00
25/04/2007	GOVI On 07-February-08			jGovi	274.7900	273.8200	274.7880	273.8200	0.00
25/04/2007	GOVI On 03-May-07			jGovi	256.8300	256.1395	256.8330	256.1395	30.00
25/04/2007	GOVI On 02-August-07			jGovi	262.3700	261.6610	262.3700	261.6610	118.00
25/04/2007	GOVI On 01-November-07			jGovi	268.2300	267.5080	268.2325	267.5080	59.00
25/04/2007	ILBI On 03-May-07			Index Future	275.9100	276.0460	275.9130	276.0460	0.00
25/04/2007	ILBI On 02-August-07			Index Future	282.2900	282.4110	282.2890	282.4110	0.00
25/04/2007	J153 On 31-August-10			jSwap	8.7800	8.8250	0.0383	0.0396	0.00
25/04/2007	J157 On 15-September-15			jSwap	8.2900	8.3390	0.0581	0.0548	0.00
25/04/2007	J186 On 21-December-26			jSwap	7.7800	7.8290	0.0284	0.0334	0.00

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25/04/2007	J201 On 22-December-14			jSwap	8.3700	8.4210	0.0512	0.0540	0.00
25/04/2007	J203 On 15-September-17			jSwap	8.1800	8.2260	0.0473	0.0504	0.00
25/04/2007	J204 On 21-December-18			jSwap	8.1500	8.1880	0.0502	0.0529	0.00
25/04/2007	J207 On 15-January-20			jSwap	8.0900	8.1210	0.0070	0.0098	0.00
25/04/2007	JBAR On 21-December-05			jBar	9.2000	9.1750	0.0000	0.0000	0.00
25/04/2007	JFRA On 07-February-08			jFra	9.1100	9.1350	0.0222	0.0223	0.00
25/04/2007	JFRA On 03-May-07			jFra	9.2500	9.2300	0.0225	0.0225	0.00
25/04/2007	JFRA On 02-August-07			jFra	9.2500	9.2540	0.0225	0.0225	0.00
25/04/2007	JFRA On 01-November-07			jFra	9.1700	9.1980	0.0240	0.0241	0.00
25/04/2007	JN02 On 03-May-07			jNote	8.9700	8.9910	0.1634	0.1637	0.00
25/04/2007	JN02 On 02-August-07			jNote	8.8600	8.8920	0.1615	0.1620	0.00
25/04/2007	JN05 On 03-May-07			jNote	8.4400	8.4900	0.3398	0.3414	0.00
25/04/2007	JN05 On 02-August-07			jNote	8.3700	8.4200	0.3375	0.3392	0.00
25/04/2007	JN10 On 03-May-07			jNote	8.1000	8.1460	0.5464	0.5486	0.00
25/04/2007	JN10 On 02-August-07			jNote	8.0400	8.0920	0.5443	0.5465	0.00
25/04/2007	JROD On 30-April-07			jRod	8.6600	8.6590	0.0018	0.0018	0.00
25/04/2007	JROD On 31-May-07			jRod	8.7600	8.7570	0.0021	0.0021	0.00
25/04/2007	JROD On 29-June-07			jRod	8.9700	8.9610	0.0026	0.0026	0.00
25/04/2007	JROD On 31-July-07			jRod	8.9500	8.9460	0.0049	0.0048	0.00
25/04/2007	JROD On 31-August-07			jRod	9.0800	9.0720	0.0055	0.0055	0.00
25/04/2007	JROD On 28-September-07			jRod	9.1900	9.1930	0.0060	0.0060	0.00
25/04/2007	JROD On 31-October-07			jRod	9.1000	9.0990	0.0082	0.0082	0.00
25/04/2007	JROD On 30-November-07			jRod	9.1700	9.1770	0.0088	0.0088	0.00

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25/04/2007	JROD On 31-December-07			jRod	9.2600	9.2650	0.0094	0.0094	0.00
25/04/2007	OTH1 On 03-May-07			Index Future	253.3500	252.6090	253.3470	252.6090	0.00
25/04/2007	OTH1 On 02-August-07			Index Future	258.8100	258.0550	258.8090	258.0550	15.00
25/04/2007	R153 On 03-May-07			Bond Future	8.0200	8.0650	116.6624	116.5068	366.00
25/04/2007	R153 On 02-August-07			Bond Future	7.9600	8.0100	119.1109	118.9661	0.00
25/04/2007	R157 On 03-May-07			Bond Future	7.6500	7.7050	137.6170	137.1700	477.00
25/04/2007	R157 On 02-August-07			Bond Future	7.6100	7.6600	140.4853	140.0850	0.00
25/04/2007	R186 On 03-May-07			Bond Future	7.3500	7.4260	136.4608	135.4585	0.00
25/04/2007	R186 On 02-August-07			Bond Future	7.3000	7.3780	134.2870	133.2470	0.00
25/04/2007	R196 On 03-May-07			Bond Future	8.3900	8.4560	104.5034	104.3959	0.00
25/04/2007	R196 On 02-August-07			Bond Future	8.2200	8.2960	106.9045	106.7901	0.00
25/04/2007	R201 On 03-May-07			Bond Future	7.7000	7.7500	109.3008	108.9769	0.00
25/04/2007	R201 On 02-August-07			Bond Future	7.6400	7.6900	107.3059	106.9888	0.00
25/04/2007	R203 On 03-May-07			Bond Future	7.5800	7.6500	105.9350	105.4325	0.00
25/04/2007	R203 On 02-August-07			Bond Future	7.5200	7.5890	108.3706	107.8448	0.00
25/04/2007	R204 On 03-May-07			Bond Future	7.5700	7.6410	106.3277	105.7519	0.00
25/04/2007	R204 On 02-August-07			Bond Future	7.5100	7.5860	104.7243	104.1303	0.00
25/04/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	76017	70778	76017	70778	0.00
25/04/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	2892	3594	2892	3594	0.00
25/04/2007	R206 On 03-May-07			Bond Future	7.6900	7.7600	101.3403	100.9875	0.00
25/04/2007	R206 On 02-August-07			Bond Future	7.6100	7.6850	99.8994	99.5352	0.00
25/04/2007	R207 On 03-May-07			Bond Future	7.5100	7.5710	100.1679	99.6589	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
25/04/2007	R207 On 02-August-07			Bond Future	7.4500	7.5190	98.8264	98.2968	0.00
25/04/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	92825	87735	92825	87735	0.00
25/04/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	0	0	0	0	0.00
25/04/2007	R209 On 03-May-07			Bond Future	7.0700	7.1450	90.6557	89.7611	0.00
25/04/2007	R209 On 02-August-07			Bond Future	7.0300	7.1050	92.6292	91.7862	314.00
25/04/2007	TRT1 On 03-May-07			Index Future	253.7800	253.0950	253.7800	253.0950	0.00
25/04/2007	TRT1 On 02-August-07			Index Future	259.2500	258.5510	259.2510	258.5510	500.00
26/04/2007	ALBI On 07-February-08			Index Future	274.5200	274.5510	274.5240	274.5510	0.00
26/04/2007	ALBI On 03-May-07			Index Future	255.9500	256.0030	255.9510	256.0030	0.00
26/04/2007	ALBI On 02-August-07			Index Future	261.8800	261.9200	261.8790	261.9200	0.00
26/04/2007	ALBI On 01-November-07			Index Future	267.9100	267.9460	267.9080	267.9460	0.00
26/04/2007	CRD1 On 03-May-07			Index Future	109.4000	109.4020	109.4030	109.4020	0.00
26/04/2007	CRD1 On 02-August-07			Index Future	111.7600	111.7610	111.7620	111.7610	10.00
26/04/2007	GOVI On 07-February-08			jGovi	274.7500	274.7880	274.7520	274.7880	0.00
26/04/2007	GOVI On 03-May-07			jGovi	256.8600	256.8330	256.8605	256.8330	30.00
26/04/2007	GOVI On 02-August-07			jGovi	262.4000	262.3700	262.3985	262.3700	195.00
26/04/2007	GOVI On 01-November-07			jGovi	268.2600	268.2325	268.2605	268.2325	59.00
26/04/2007	ILBI On 03-May-07			Index Future	275.8500	275.9130	275.8510	275.9130	0.00
26/04/2007	ILBI On 02-August-07			Index Future	282.2400	282.2890	282.2400	282.2890	0.00
26/04/2007	J153 On 31-August-10			jSwap	8.7800	8.7800	0.0382	0.0383	0.00
26/04/2007	J157 On 15-September-15			jSwap	8.2800	8.2870	0.0583	0.0581	0.00
26/04/2007	J186 On 21-December-26			jSwap	7.7700	7.7790	0.0277	0.0284	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
26/04/2007	J201 On 22-December-14			jSwap	8.3700	8.3720	0.0509	0.0512	0.00
26/04/2007	J203 On 15-September-17			jSwap	8.1800	8.1790	0.0471	0.0473	0.00
26/04/2007	J204 On 21-December-18			jSwap	8.1400	8.1510	0.0496	0.0502	0.00
26/04/2007	J207 On 15-January-20			jSwap	8.0800	8.0870	0.0061	0.0070	0.00
26/04/2007	JBAR On 21-December-05			jBar	9.2100	9.1960	0.0000	0.0000	0.00
26/04/2007	JFRA On 07-February-08			jFra	9.1100	9.1080	0.0222	0.0222	0.00
26/04/2007	JFRA On 03-May-07			jFra	9.2600	9.2480	0.0226	0.0225	0.00
26/04/2007	JFRA On 02-August-07			jFra	9.2600	9.2470	0.0225	0.0225	0.00
26/04/2007	JFRA On 01-November-07			jFra	9.1900	9.1740	0.0241	0.0240	0.00
26/04/2007	JN02 On 03-May-07			jNote	8.9800	8.9730	0.1635	0.1634	0.00
26/04/2007	JN02 On 02-August-07			jNote	8.8600	8.8620	0.1616	0.1615	0.00
26/04/2007	JN05 On 03-May-07			jNote	8.4300	8.4440	0.3393	0.3398	0.00
26/04/2007	JN05 On 02-August-07			jNote	8.3600	8.3690	0.3370	0.3375	0.00
26/04/2007	JN10 On 03-May-07			jNote	8.1000	8.0970	0.5465	0.5464	0.00
26/04/2007	JN10 On 02-August-07			jNote	8.0400	8.0420	0.5443	0.5443	0.00
26/04/2007	JROD On 30-April-07			jRod	8.6600	8.6580	0.0000	0.0018	0.00
26/04/2007	JROD On 31-May-07			jRod	8.7600	8.7570	0.0028	0.0021	0.00
26/04/2007	JROD On 29-June-07			jRod	8.9700	8.9680	0.0032	0.0026	0.00
26/04/2007	JROD On 31-July-07			jRod	8.9500	8.9520	0.0055	0.0049	0.00
26/04/2007	JROD On 31-August-07			jRod	9.0800	9.0760	0.0062	0.0055	0.00
26/04/2007	JROD On 28-September-07			jRod	9.1900	9.1930	0.0066	0.0060	0.00
26/04/2007	JROD On 31-October-07			jRod	9.0900	9.0950	0.0088	0.0082	0.00
26/04/2007	JROD On 30-November-07			jRod	9.1600	9.1710	0.0093	0.0088	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
26/04/2007	JROD On 31-December-07			jRod	9.2500	9.2610	0.0099	0.0094	0.00
26/04/2007	OTH1 On 03-May-07			Index Future	253.3900	253.3470	253.3910	253.3470	0.00
26/04/2007	OTH1 On 02-August-07			Index Future	258.8500	258.8090	258.8540	258.8090	15.00
26/04/2007	R153 On 03-May-07			Bond Future	8.0200	8.0150	116.6468	116.6624	366.00
26/04/2007	R153 On 02-August-07			Bond Future	7.9700	7.9600	119.0964	119.1109	0.00
26/04/2007	R157 On 03-May-07			Bond Future	7.6500	7.6450	137.5797	137.6170	477.00
26/04/2007	R157 On 02-August-07			Bond Future	7.6100	7.6050	140.4489	140.4853	0.00
26/04/2007	R186 On 03-May-07			Bond Future	7.3500	7.3470	136.4481	136.4608	0.00
26/04/2007	R186 On 02-August-07			Bond Future	7.3000	7.2960	134.2870	134.2870	6.00
26/04/2007	R196 On 03-May-07			Bond Future	8.4000	8.3920	104.4917	104.5034	0.00
26/04/2007	R196 On 02-August-07			Bond Future	8.2200	8.2180	106.8986	106.9045	0.00
26/04/2007	R201 On 03-May-07			Bond Future	7.7000	7.6950	109.2713	109.3008	0.00
26/04/2007	R201 On 02-August-07			Bond Future	7.6400	7.6350	107.2770	107.3059	0.00
26/04/2007	R203 On 03-May-07			Bond Future	7.5900	7.5810	105.8912	105.9350	0.00
26/04/2007	R203 On 02-August-07			Bond Future	7.5200	7.5160	108.3272	108.3706	0.00
26/04/2007	R204 On 03-May-07			Bond Future	7.5700	7.5670	106.2886	106.3277	0.00
26/04/2007	R204 On 02-August-07			Bond Future	7.5100	7.5090	104.6856	104.7243	0.00
26/04/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	75615	76017	75615	76017	0.00
26/04/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	2877	2892	2877	2892	0.00
26/04/2007	R206 On 03-May-07			Bond Future	7.7000	7.6910	101.3096	101.3403	0.00
26/04/2007	R206 On 02-August-07			Bond Future	7.6200	7.6120	99.8744	99.8994	0.00
26/04/2007	R207 On 03-May-07			Bond Future	7.5100	7.5070	100.1599	100.1679	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
26/04/2007	R207 On 02-August-07			Bond Future	7.4500	7.4520	98.8264	98.8264	0.00
26/04/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	92745	92825	92745	92825	0.00
26/04/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	0	0	0	0	0.00
26/04/2007	R209 On 03-May-07			Bond Future	7.0600	7.0650	90.7121	90.6557	0.00
26/04/2007	R209 On 02-August-07			Bond Future	7.0300	7.0300	92.6859	92.6292	314.00
26/04/2007	TRT1 On 03-May-07			Index Future	253.8100	253.7800	253.8070	253.7800	0.00
26/04/2007	TRT1 On 02-August-07			Index Future	259.2800	259.2510	259.2790	259.2510	500.00