



Derivatives Weekly Statistics Report

From 2007/05/21 To 2007/05/25

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2007	ALBI On 07-February-08			Index Future	274.3000	274.8010	274.3030	274.8010	0.00
21/05/2007	ALBI On 02-August-07			Index Future	261.5400	262.0370	261.5400	262.0370	0.00
21/05/2007	ALBI On 01-November-07			Index Future	267.6200	268.1160	267.6160	268.1160	0.00
21/05/2007	CRD1 On 02-August-07			Index Future	111.5000	111.6090	111.5040	111.6090	10.00
21/05/2007	GOVI On 07-February-08			jGovi	274.1300	274.6335	274.1300	274.6335	30.00
21/05/2007	GOVI On 02-August-07			jGovi	262.0400	262.5210	262.0390	262.5210	198.00
21/05/2007	GOVI On 01-November-07			jGovi	267.8800	268.3775	267.8840	268.3775	59.00
21/05/2007	ILBI On 02-August-07			Index Future	280.7500	280.1290	280.7520	280.1290	0.00
21/05/2007	J153 On 31-August-10			jSwap	8.9100	8.8890	0.0423	0.0417	0.00
21/05/2007	J157 On 15-September-15			jSwap	8.4200	8.3780	0.0500	0.0527	0.00
21/05/2007	J186 On 21-December-26			jSwap	7.8700	7.8420	0.0377	0.0348	0.00
21/05/2007	J201 On 22-December-14			jSwap	8.5000	8.4620	0.0587	0.0566	0.00
21/05/2007	J203 On 15-September-17			jSwap	8.3100	8.2580	0.0561	0.0529	0.00
21/05/2007	J204 On 21-December-18			jSwap	8.2700	8.2170	0.0591	0.0554	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2007	J207 On 15-January-20			jSwap	8.2000	8.1500	0.0159	0.0121	0.00
21/05/2007	JBAR On 21-December-05			jBar	9.2300	9.2080	0.0000	0.0000	0.00
21/05/2007	JFRA On 07-February-08			jFra	9.2000	9.1840	0.0224	0.0224	0.00
21/05/2007	JFRA On 02-August-07			jFra	9.3300	9.3100	0.0227	0.0227	0.00
21/05/2007	JFRA On 01-November-07			jFra	9.3000	9.2820	0.0244	0.0243	0.00
21/05/2007	JN02 On 07-February-08			jNote	8.7600	8.7330	0.1584	0.1580	0.00
21/05/2007	JN02 On 02-August-07			jNote	9.0100	8.9840	0.1640	0.1636	0.00
21/05/2007	JN02 On 01-November-07			jNote	8.8900	8.8670	0.1620	0.1616	0.00
21/05/2007	JN05 On 07-February-08			jNote	8.3400	8.3170	0.3370	0.3362	0.00
21/05/2007	JN05 On 02-August-07			jNote	8.5000	8.4760	0.3418	0.3409	0.00
21/05/2007	JN05 On 01-November-07			jNote	8.4300	8.3990	0.3395	0.3386	0.00
21/05/2007	JN10 On 07-February-08			jNote	8.0500	8.0020	0.5445	0.5420	0.00
21/05/2007	JN10 On 02-August-07			jNote	8.1700	8.1250	0.5499	0.5475	0.00
21/05/2007	JN10 On 01-November-07			jNote	8.1200	8.0650	0.5476	0.5451	0.00
21/05/2007	JROD On 31-May-07			jRod	8.9200	8.6680	0.0026	0.0024	0.00
21/05/2007	JROD On 29-June-07			jRod	8.7900	8.7990	0.0022	0.0026	0.00
21/05/2007	JROD On 31-July-07			jRod	9.0400	9.0420	0.0028	0.0032	0.00
21/05/2007	JROD On 31-August-07			jRod	8.9900	8.9800	0.0051	0.0055	0.00
21/05/2007	JROD On 28-September-07			jRod	9.1100	9.1000	0.0056	0.0060	0.00
21/05/2007	JROD On 31-October-07			jRod	9.2300	9.2210	0.0062	0.0066	0.00
21/05/2007	JROD On 30-November-07			jRod	9.1100	9.1040	0.0084	0.0088	0.00
21/05/2007	JROD On 31-December-07			jRod	9.1900	9.1870	0.0089	0.0093	0.00
21/05/2007	OTH1 On 02-August-07			Index Future	258.3600	259.0450	258.3590	259.0450	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
21/05/2007	R153 On 07-February-08			Bond Future	7.8400	7.8150	117.6063	117.6720	0.00
21/05/2007	R153 On 02-August-07			Bond Future	8.0000	7.9700	118.9950	119.0819	215.00
21/05/2007	R153 On 01-November-07			Bond Future	7.9400	7.9100	114.9198	115.0002	0.00
21/05/2007	R157 On 07-February-08			Bond Future	7.5300	7.4850	139.6151	139.8921	477.00
21/05/2007	R157 On 02-August-07			Bond Future	7.6400	7.5950	140.2667	140.5583	5.00
21/05/2007	R157 On 01-November-07			Bond Future	7.5900	7.5450	136.4386	136.7232	0.00
21/05/2007	R186 On 07-February-08			Bond Future	7.2400	7.1760	134.7756	135.5636	0.00
21/05/2007	R186 On 02-August-07			Bond Future	7.3300	7.2660	133.8797	134.6706	6.00
21/05/2007	R186 On 01-November-07			Bond Future	7.2800	7.2190	136.8912	137.6812	0.00
21/05/2007	R196 On 07-February-08			Bond Future	8.0000	7.9670	106.5182	106.5491	0.00
21/05/2007	R196 On 02-August-07			Bond Future	8.3200	8.2730	106.7623	106.8238	0.00
21/05/2007	R196 On 01-November-07			Bond Future	8.1600	8.1210	104.0823	104.1271	0.00
21/05/2007	R201 On 07-February-08			Bond Future	7.4900	7.4500	107.9112	108.1317	0.00
21/05/2007	R201 On 02-August-07			Bond Future	7.6600	7.6150	107.1905	107.4215	0.00
21/05/2007	R201 On 01-November-07			Bond Future	7.5800	7.5350	109.6617	109.8878	0.00
21/05/2007	R203 On 07-February-08			Bond Future	7.4500	7.4120	108.8226	109.0681	0.00
21/05/2007	R203 On 02-August-07			Bond Future	7.5600	7.5200	108.0820	108.3417	0.00
21/05/2007	R203 On 01-November-07			Bond Future	7.5000	7.4630	106.3307	106.5871	0.00
21/05/2007	R204 On 07-February-08			Bond Future	7.4500	7.4100	105.2267	105.4915	0.00
21/05/2007	R204 On 02-August-07			Bond Future	7.5500	7.5110	104.4306	104.7088	0.00
21/05/2007	R204 On 01-November-07			Bond Future	7.4900	7.4580	106.7759	107.0516	0.00
21/05/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	71983	74707	71983	74707	0.00
21/05/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	1796	1737	1796	1737	0.00
21/05/2007	R206 On 07-February-08			Bond Future	7.4900	7.4540	100.5963	100.7851	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2007	R206 On 02-August-07			Bond Future	7.6400	7.6020	99.7395	99.9494	0.00
21/05/2007	R206 On 01-November-07			Bond Future	7.5700	7.5260	101.9806	102.1802	0.00
21/05/2007	R207 On 07-February-08			Bond Future	7.3900	7.3500	99.4522	99.7640	0.00
21/05/2007	R207 On 02-August-07			Bond Future	7.4900	7.4480	98.5255	98.8581	0.00
21/05/2007	R207 On 01-November-07			Bond Future	7.4400	7.3970	100.7483	101.0629	0.00
21/05/2007	R209 On 07-February-08			Bond Future	6.9500	6.8900	93.6968	94.3878	0.00
21/05/2007	R209 On 02-August-07			Bond Future	7.0500	6.9850	92.4596	93.1412	314.00
21/05/2007	R209 On 01-November-07			Bond Future	7.0000	6.9400	91.4273	92.1133	0.00
21/05/2007	TRT1 On 02-August-07			Index Future	258.9200	259.3990	258.9180	259.3990	500.00
22/05/2007	ALBI On 07-February-08			Index Future	274.8100	274.3030	274.8130	274.3030	0.00
22/05/2007	ALBI On 02-August-07			Index Future	262.0200	261.5400	262.0190	261.5400	0.00
22/05/2007	ALBI On 01-November-07			Index Future	268.1100	267.6160	268.1080	267.6160	0.00
22/05/2007	CRD1 On 02-August-07			Index Future	111.6200	111.5040	111.6150	111.5040	10.00
22/05/2007	GOVI On 07-February-08			jGovi	274.5800	274.1300	274.5780	274.1300	30.00
22/05/2007	GOVI On 02-August-07			jGovi	262.4700	262.0390	262.4670	262.0390	198.00
22/05/2007	GOVI On 01-November-07			jGovi	268.3200	267.8840	268.3210	267.8840	59.00
22/05/2007	ILBI On 02-August-07			Index Future	280.7000	280.7520	280.7040	280.7520	0.00
22/05/2007	J153 On 31-August-10			jSwap	8.9000	8.9070	0.0422	0.0423	0.00
22/05/2007	J157 On 15-September-15			jSwap	8.4000	8.4220	0.0512	0.0500	0.00
22/05/2007	J186 On 21-December-26			jSwap	7.8600	7.8710	0.0362	0.0377	0.00
22/05/2007	J201 On 22-December-14			jSwap	8.4900	8.4970	0.0580	0.0587	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2007	J203 On 15-September-17			jSwap	8.2900	8.3050	0.0551	0.0561	0.00
22/05/2007	J204 On 21-December-18			jSwap	8.2500	8.2650	0.0575	0.0591	0.00
22/05/2007	J207 On 15-January-20			jSwap	8.1700	8.1980	0.0141	0.0159	0.00
22/05/2007	JBAR On 21-December-05			jBar	9.2600	9.2290	0.0000	0.0000	0.00
22/05/2007	JFRA On 07-February-08			jFra	9.2000	9.2020	0.0224	0.0224	0.00
22/05/2007	JFRA On 02-August-07			jFra	9.3300	9.3250	0.0227	0.0227	0.00
22/05/2007	JFRA On 01-November-07			jFra	9.3100	9.3030	0.0244	0.0244	0.00
22/05/2007	JN02 On 07-February-08			jNote	8.7500	8.7560	0.1583	0.1584	0.00
22/05/2007	JN02 On 02-August-07			jNote	9.0100	9.0080	0.1639	0.1640	0.00
22/05/2007	JN02 On 01-November-07			jNote	8.8900	8.8910	0.1620	0.1620	0.00
22/05/2007	JN05 On 07-February-08			jNote	8.3300	8.3430	0.3366	0.3370	0.00
22/05/2007	JN05 On 02-August-07			jNote	8.4900	8.5010	0.3415	0.3418	0.00
22/05/2007	JN05 On 01-November-07			jNote	8.4200	8.4260	0.3391	0.3395	0.00
22/05/2007	JN10 On 07-February-08			jNote	8.0400	8.0530	0.5436	0.5445	0.00
22/05/2007	JN10 On 02-August-07			jNote	8.1600	8.1730	0.5491	0.5499	0.00
22/05/2007	JN10 On 01-November-07			jNote	8.1000	8.1150	0.5468	0.5476	0.00
22/05/2007	JROD On 31-May-07			jRod	8.6600	8.9220	0.0019	0.0026	0.00
22/05/2007	JROD On 29-June-07			jRod	8.7900	8.7900	0.0022	0.0022	0.00
22/05/2007	JROD On 31-July-07			jRod	9.0500	9.0420	0.0028	0.0028	0.00
22/05/2007	JROD On 31-August-07			jRod	9.0000	8.9850	0.0052	0.0051	0.00
22/05/2007	JROD On 28-September-07			jRod	9.1300	9.1080	0.0057	0.0056	0.00
22/05/2007	JROD On 31-October-07			jRod	9.2600	9.2290	0.0064	0.0062	0.00
22/05/2007	JROD On 30-November-07			jRod	9.1300	9.1080	0.0085	0.0084	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2007	JROD On 31-December-07			jRod	9.2200	9.1900	0.0091	0.0089	0.00
22/05/2007	OTH1 On 02-August-07			Index Future	259.1500	258.3590	259.1520	258.3590	15.00
22/05/2007	R153 On 07-February-08			Bond Future	7.8400	7.8420	117.6233	117.6063	0.00
22/05/2007	R153 On 02-August-07			Bond Future	7.9900	8.0000	119.0240	118.9950	215.00
22/05/2007	R153 On 01-November-07			Bond Future	7.9300	7.9400	114.9466	114.9198	0.00
22/05/2007	R157 On 07-February-08			Bond Future	7.5000	7.5250	139.8228	139.6151	477.00
22/05/2007	R157 On 02-August-07			Bond Future	7.6100	7.6350	140.4853	140.2667	5.00
22/05/2007	R157 On 01-November-07			Bond Future	7.5600	7.5850	136.6520	136.4386	0.00
22/05/2007	R186 On 07-February-08			Bond Future	7.1800	7.2380	135.5253	134.7756	0.00
22/05/2007	R186 On 02-August-07			Bond Future	7.2700	7.3280	134.6065	133.8797	6.00
22/05/2007	R186 On 01-November-07			Bond Future	7.2200	7.2810	137.6172	136.8912	0.00
22/05/2007	R196 On 07-February-08			Bond Future	7.9800	7.9980	106.5321	106.5182	0.00
22/05/2007	R196 On 02-August-07			Bond Future	8.3000	8.3150	106.7857	106.7623	0.00
22/05/2007	R196 On 01-November-07			Bond Future	8.1400	8.1570	104.0997	104.0823	0.00
22/05/2007	R201 On 07-February-08			Bond Future	7.4600	7.4900	108.0765	107.9112	0.00
22/05/2007	R201 On 02-August-07			Bond Future	7.6300	7.6550	107.3637	107.1905	0.00
22/05/2007	R201 On 01-November-07			Bond Future	7.5500	7.5750	109.8313	109.6617	0.00
22/05/2007	R203 On 07-February-08			Bond Future	7.4200	7.4470	109.0119	108.8226	0.00
22/05/2007	R203 On 02-August-07			Bond Future	7.5300	7.5560	108.2695	108.0820	0.00
22/05/2007	R203 On 01-November-07			Bond Future	7.4700	7.4990	106.5229	106.3307	0.00
22/05/2007	R204 On 07-February-08			Bond Future	7.4200	7.4450	105.4309	105.2267	0.00
22/05/2007	R204 On 02-August-07			Bond Future	7.5200	7.5470	104.6314	104.4306	0.00
22/05/2007	R204 On 01-November-07			Bond Future	7.4700	7.4940	106.9826	106.7759	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	73797	71983	73797	71983	0.00
22/05/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	1601	1796	1601	1796	0.00
22/05/2007	R206 On 07-February-08			Bond Future	7.4600	7.4940	100.7520	100.5963	0.00
22/05/2007	R206 On 02-August-07			Bond Future	7.6100	7.6440	99.8994	99.7395	0.00
22/05/2007	R206 On 01-November-07			Bond Future	7.5300	7.5670	102.1412	101.9806	0.00
22/05/2007	R207 On 07-February-08			Bond Future	7.3600	7.3900	99.6625	99.4522	0.00
22/05/2007	R207 On 02-August-07			Bond Future	7.4600	7.4900	98.7392	98.5255	0.00
22/05/2007	R207 On 01-November-07			Bond Future	7.4100	7.4370	100.9526	100.7483	0.00
22/05/2007	R209 On 07-February-08			Bond Future	6.8700	6.9500	94.6200	93.6968	0.00
22/05/2007	R209 On 02-August-07			Bond Future	6.9700	7.0450	93.3701	92.4596	314.00
22/05/2007	R209 On 01-November-07			Bond Future	6.9200	7.0000	92.3438	91.4273	0.00
22/05/2007	TRT1 On 02-August-07			Index Future	259.3500	258.9180	259.3500	258.9180	500.00
23/05/2007	ALBI On 07-February-08			Index Future	274.0000	274.8130	274.0030	274.8130	0.00
23/05/2007	ALBI On 02-August-07			Index Future	261.2200	262.0190	261.2170	262.0190	0.00
23/05/2007	ALBI On 01-November-07			Index Future	267.3000	268.1080	267.3000	268.1080	0.00
23/05/2007	CRD1 On 02-August-07			Index Future	111.1400	111.6150	111.1400	111.6150	10.00
23/05/2007	GOVI On 07-February-08			jGovi	273.7900	274.5780	273.7900	274.5780	30.00
23/05/2007	GOVI On 02-August-07			jGovi	261.7100	262.4670	261.7110	262.4670	198.00
23/05/2007	GOVI On 01-November-07			jGovi	267.5500	268.3210	267.5475	268.3210	59.00
23/05/2007	ILBI On 02-August-07			Index Future	279.9800	280.7040	279.9830	280.7040	0.00
23/05/2007	J153 On 31-August-10			jSwap	8.9400	8.9030	0.0434	0.0422	0.00
23/05/2007	J157 On 15-September-15			jSwap	8.4300	8.4020	0.0493	0.0512	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
23/05/2007	J186 On 21-December-26			jSwap	7.8900	7.8560	0.0400	0.0362	0.00
23/05/2007	J201 On 22-December-14			jSwap	8.5100	8.4850	0.0596	0.0580	0.00
23/05/2007	J203 On 15-September-17			jSwap	8.3200	8.2910	0.0569	0.0551	0.00
23/05/2007	J204 On 21-December-18			jSwap	8.2800	8.2450	0.0603	0.0575	0.00
23/05/2007	J207 On 15-January-20			jSwap	8.2200	8.1740	0.0174	0.0141	0.00
23/05/2007	JBAR On 21-December-05			jBar	9.2800	9.2580	0.0000	0.0000	0.00
23/05/2007	JFRA On 07-February-08			jFra	9.2400	9.2010	0.0225	0.0224	0.00
23/05/2007	JFRA On 02-August-07			jFra	9.3500	9.3260	0.0228	0.0227	0.00
23/05/2007	JFRA On 01-November-07			jFra	9.3400	9.3100	0.0244	0.0244	0.00
23/05/2007	JFRA On 23-August-07			jFra	9.3600	0.0000	0.0176	0.0000	0.00
23/05/2007	JN02 On 07-February-08			jNote	8.8000	8.7500	0.1591	0.1583	0.00
23/05/2007	JN02 On 02-August-07			jNote	9.0400	9.0060	0.1644	0.1639	0.00
23/05/2007	JN02 On 01-November-07			jNote	8.9300	8.8880	0.1626	0.1620	0.00
23/05/2007	JN05 On 07-February-08			jNote	8.3800	8.3320	0.3381	0.3366	0.00
23/05/2007	JN05 On 02-August-07			jNote	8.5400	8.4940	0.3428	0.3415	0.00
23/05/2007	JN05 On 01-November-07			jNote	8.4600	8.4160	0.3406	0.3391	0.00
23/05/2007	JN10 On 07-February-08			jNote	8.0700	8.0350	0.5449	0.5436	0.00
23/05/2007	JN10 On 02-August-07			jNote	8.1800	8.1580	0.5502	0.5491	0.00
23/05/2007	JN10 On 01-November-07			jNote	8.1300	8.0990	0.5479	0.5468	0.00
23/05/2007	JROD On 31-May-07			jRod	8.6600	8.6630	0.0019	0.0019	0.00
23/05/2007	JROD On 29-June-07			jRod	8.7900	8.7890	0.0022	0.0022	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
23/05/2007	JROD On 31-July-07			jRod	9.0500	9.0490	0.0028	0.0028	0.00
23/05/2007	JROD On 31-August-07			jRod	9.0000	8.9950	0.0052	0.0052	0.00
23/05/2007	JROD On 28-September-07			jRod	9.1300	9.1260	0.0057	0.0057	0.00
23/05/2007	JROD On 31-October-07			jRod	9.2600	9.2550	0.0064	0.0064	0.00
23/05/2007	JROD On 30-November-07			jRod	9.1300	9.1300	0.0085	0.0085	0.00
23/05/2007	JROD On 31-December-07			jRod	9.2200	9.2170	0.0091	0.0091	0.00
23/05/2007	OTH1 On 02-August-07			Index Future	258.0700	259.1520	258.0670	259.1520	15.00
23/05/2007	R153 On 07-February-08			Bond Future	7.7300	7.8350	117.8793	117.6233	0.00
23/05/2007	R153 On 02-August-07			Bond Future	8.0200	7.9900	118.9372	119.0240	198.00
23/05/2007	R153 On 01-November-07			Bond Future	7.9600	7.9300	114.8663	114.9466	0.00
23/05/2007	R157 On 07-February-08			Bond Future	7.4800	7.4950	139.9199	139.8228	477.00
23/05/2007	R157 On 02-August-07			Bond Future	7.6500	7.6050	140.1940	140.4853	5.00
23/05/2007	R157 On 01-November-07			Bond Future	7.6000	7.5550	136.3676	136.6520	0.00
23/05/2007	R186 On 07-February-08			Bond Future	7.2400	7.1790	134.7883	135.5253	0.00
23/05/2007	R186 On 02-August-07			Bond Future	7.3300	7.2710	133.8670	134.6065	6.00
23/05/2007	R186 On 01-November-07			Bond Future	7.2800	7.2240	136.8912	137.6172	0.00
23/05/2007	R196 On 07-February-08			Bond Future	8.0100	7.9840	106.5022	106.5321	0.00
23/05/2007	R196 On 02-August-07			Bond Future	8.3400	8.2990	106.7330	106.7857	0.00
23/05/2007	R196 On 01-November-07			Bond Future	8.1800	8.1430	104.0586	104.0997	0.00
23/05/2007	R201 On 07-February-08			Bond Future	7.5400	7.4600	107.6637	108.0765	0.00
23/05/2007	R201 On 02-August-07			Bond Future	7.6800	7.6250	107.0752	107.3637	0.00
23/05/2007	R201 On 01-November-07			Bond Future	7.6000	7.5450	109.5489	109.8313	0.00
23/05/2007	R203 On 07-February-08			Bond Future	7.4800	7.4200	108.5988	109.0119	0.00
23/05/2007	R203 On 02-August-07			Bond Future	7.5900	7.5300	107.8520	108.2695	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
23/05/2007	R203 On 01-November-07			Bond Future	7.5300	7.4720	106.1105	106.5229	0.00
23/05/2007	R204 On 07-February-08			Bond Future	7.4700	7.4180	105.0757	105.4309	0.00
23/05/2007	R204 On 02-August-07			Bond Future	7.5700	7.5210	104.2687	104.6314	0.00
23/05/2007	R204 On 01-November-07			Bond Future	7.5200	7.4670	106.6156	106.9826	0.00
23/05/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	70387	73797	70387	73797	0.00
23/05/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	1817	1601	1817	1601	0.00
23/05/2007	R206 On 07-February-08			Bond Future	7.5200	7.4610	100.4690	100.7520	0.00
23/05/2007	R206 On 02-August-07			Bond Future	7.6700	7.6120	99.6050	99.8994	0.00
23/05/2007	R206 On 01-November-07			Bond Future	7.5900	7.5340	101.8542	102.1412	0.00
23/05/2007	R207 On 07-February-08			Bond Future	7.4100	7.3630	99.2968	99.6625	0.00
23/05/2007	R207 On 02-August-07			Bond Future	7.5100	7.4630	98.3598	98.7392	0.00
23/05/2007	R207 On 01-November-07			Bond Future	7.4600	7.4110	100.5836	100.9526	0.00
23/05/2007	R209 On 07-February-08			Bond Future	6.9500	6.8700	93.6968	94.6200	0.00
23/05/2007	R209 On 02-August-07			Bond Future	7.0500	6.9650	92.4596	93.3701	314.00
23/05/2007	R209 On 01-November-07			Bond Future	7.0000	6.9200	91.4273	92.3438	0.00
23/05/2007	TRT1 On 02-August-07			Index Future	258.5900	259.3500	258.5900	259.3500	500.00
24/05/2007	ALBI On 07-February-08			Index Future	273.0800	274.0030	273.0820	274.0030	0.00
24/05/2007	ALBI On 02-August-07			Index Future	260.3000	261.2170	260.3030	261.2170	0.00
24/05/2007	ALBI On 01-November-07			Index Future	266.3900	267.3000	266.3870	267.3000	0.00
24/05/2007	CRD1 On 02-August-07			Index Future	110.8200	111.1400	110.8180	111.1400	10.00
24/05/2007	GOVI On 07-February-08			jGovi	272.8300	273.7900	272.8300	273.7900	30.00
24/05/2007	GOVI On 02-August-07			jGovi	260.7900	261.7110	260.7930	261.7110	198.00
24/05/2007	GOVI On 01-November-07			jGovi	266.6100	267.5475	266.6090	267.5475	118.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2007	ILBI On 02-August-07			Index Future	279.9800	279.9830	279.9760	279.9830	0.00
24/05/2007	J153 On 31-August-10			jSwap	9.0000	8.9430	0.0450	0.0434	0.00
24/05/2007	J157 On 15-September-15			jSwap	8.5000	8.4330	0.0454	0.0493	0.00
24/05/2007	J186 On 21-December-26			jSwap	7.9600	7.8940	0.0469	0.0400	0.00
24/05/2007	J201 On 22-December-14			jSwap	8.5800	8.5130	0.0633	0.0596	0.00
24/05/2007	J203 On 15-September-17			jSwap	8.3800	8.3170	0.0613	0.0569	0.00
24/05/2007	J204 On 21-December-18			jSwap	8.3400	8.2810	0.0646	0.0603	0.00
24/05/2007	J207 On 15-January-20			jSwap	8.2700	8.2160	0.0220	0.0174	0.00
24/05/2007	JBAR On 21-December-05			jBar	9.2800	9.2750	0.0000	0.0000	0.00
24/05/2007	JFRA On 07-February-08			jFra	9.2800	9.2370	0.0226	0.0225	0.00
24/05/2007	JFRA On 02-August-07			jFra	9.3800	9.3450	0.0228	0.0228	0.00
24/05/2007	JFRA On 23-August-07			jFra	9.3800	9.3600	0.0177	0.0176	10.00
24/05/2007	JFRA On 01-November-07			jFra	9.3600	9.3360	0.0245	0.0244	0.00
24/05/2007	JN02 On 07-February-08			jNote	8.8500	8.7960	0.1600	0.1591	0.00
24/05/2007	JN02 On 02-August-07			jNote	9.0800	9.0360	0.1652	0.1644	0.00
24/05/2007	JN02 On 01-November-07			jNote	8.9800	8.9260	0.1634	0.1626	0.00
24/05/2007	JN05 On 07-February-08			jNote	8.4400	8.3770	0.3402	0.3381	0.00
24/05/2007	JN05 On 02-August-07			jNote	8.6000	8.5350	0.3448	0.3428	0.00
24/05/2007	JN05 On 01-November-07			jNote	8.5200	8.4600	0.3426	0.3406	0.00
24/05/2007	JN10 On 07-February-08			jNote	8.1300	8.0650	0.5479	0.5449	0.00
24/05/2007	JN10 On 02-August-07			jNote	8.2500	8.1840	0.5532	0.5502	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
24/05/2007	JN10 On 01-November-07			jNote	8.2000	8.1270	0.5510	0.5479	0.00
24/05/2007	JROD On 31-May-07			jRod	8.6600	8.6620	0.0019	0.0019	0.00
24/05/2007	JROD On 29-June-07			jRod	8.7800	8.7880	0.0022	0.0022	0.00
24/05/2007	JROD On 31-July-07			jRod	9.0400	9.0530	0.0028	0.0028	0.00
24/05/2007	JROD On 31-August-07			jRod	9.0000	8.9990	0.0052	0.0052	0.00
24/05/2007	JROD On 28-September-07			jRod	9.1300	9.1290	0.0057	0.0057	0.00
24/05/2007	JROD On 31-October-07			jRod	9.2600	9.2560	0.0064	0.0064	0.00
24/05/2007	JROD On 30-November-07			jRod	9.1300	9.1290	0.0085	0.0085	0.00
24/05/2007	JROD On 31-December-07			jRod	9.2200	9.2150	0.0091	0.0091	0.00
24/05/2007	OTH1 On 02-August-07			Index Future	257.0500	258.0670	257.0500	258.0670	15.00
24/05/2007	R153 On 07-February-08			Bond Future	7.8200	7.7300	117.6720	117.8793	0.00
24/05/2007	R153 On 02-August-07			Bond Future	8.1200	8.0200	118.6484	118.9372	178.00
24/05/2007	R153 On 01-November-07			Bond Future	8.0800	7.9600	114.5459	114.8663	0.00
24/05/2007	R157 On 07-February-08			Bond Future	7.5500	7.4810	139.4699	139.9199	477.00
24/05/2007	R157 On 02-August-07			Bond Future	7.7300	7.6450	139.6139	140.1940	5.00
24/05/2007	R157 On 01-November-07			Bond Future	7.6800	7.5950	135.7658	136.3676	0.00
24/05/2007	R186 On 07-February-08			Bond Future	7.3100	7.2370	133.8691	134.7883	0.00
24/05/2007	R186 On 02-August-07			Bond Future	7.4000	7.3290	132.9700	133.8670	6.00
24/05/2007	R186 On 01-November-07			Bond Future	7.3500	7.2810	135.9699	136.8912	0.00
24/05/2007	R196 On 07-February-08			Bond Future	8.1200	8.0140	106.4014	106.5022	0.00
24/05/2007	R196 On 02-August-07			Bond Future	8.4200	8.3350	106.6145	106.7330	0.00
24/05/2007	R196 On 01-November-07			Bond Future	8.2700	8.1760	103.9441	104.0586	0.00
24/05/2007	R201 On 07-February-08			Bond Future	7.6100	7.5350	107.2803	107.6637	0.00
24/05/2007	R201 On 02-August-07			Bond Future	7.7600	7.6750	106.5870	107.0752	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
24/05/2007	R201 On 01-November-07			Bond Future	7.6800	7.5950	109.0711	109.5489	0.00
24/05/2007	R203 On 07-February-08			Bond Future	7.5400	7.4790	108.1599	108.5988	0.00
24/05/2007	R203 On 02-August-07			Bond Future	7.6500	7.5880	107.4081	107.8520	0.00
24/05/2007	R203 On 01-November-07			Bond Future	7.5900	7.5300	105.6579	106.1105	0.00
24/05/2007	R204 On 07-February-08			Bond Future	7.5300	7.4650	104.5571	105.0757	0.00
24/05/2007	R204 On 02-August-07			Bond Future	7.6400	7.5680	103.7546	104.2687	0.00
24/05/2007	R204 On 01-November-07			Bond Future	7.5800	7.5150	106.0986	106.6156	0.00
24/05/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	65625	70387	65625	70387	0.00
24/05/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	2198	1817	2198	1817	0.00
24/05/2007	R206 On 07-February-08			Bond Future	7.5900	7.5210	100.1401	100.4690	0.00
24/05/2007	R206 On 02-August-07			Bond Future	7.7400	7.6710	99.2670	99.6050	0.00
24/05/2007	R206 On 01-November-07			Bond Future	7.6600	7.5930	101.5151	101.8542	0.00
24/05/2007	R207 On 07-February-08			Bond Future	7.4700	7.4100	98.8092	99.2968	0.00
24/05/2007	R207 On 02-August-07			Bond Future	7.5700	7.5110	97.8728	98.3598	0.00
24/05/2007	R207 On 01-November-07			Bond Future	7.5200	7.4580	100.0918	100.5836	0.00
24/05/2007	R209 On 07-February-08			Bond Future	7.0100	6.9500	93.0140	93.6968	0.00
24/05/2007	R209 On 02-August-07			Bond Future	7.1100	7.0450	91.7862	92.4596	314.00
24/05/2007	R209 On 01-November-07			Bond Future	7.0700	7.0000	90.6933	91.4273	0.00
24/05/2007	TRT1 On 02-August-07			Index Future	257.6800	258.5900	257.6810	258.5900	500.00
25/05/2007	ALBI On 07-February-08			Index Future	272.6700	273.0820	272.6680	273.0820	0.00
25/05/2007	ALBI On 02-August-07			Index Future	259.9100	260.3030	259.9110	260.3030	0.00
25/05/2007	ALBI On 01-November-07			Index Future	265.9900	266.3870	265.9870	266.3870	0.00
25/05/2007	CRD1 On 02-August-07			Index Future	110.7500	110.8180	110.7520	110.8180	10.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2007	GOVI On 07-February-08			jGovi	272.5200	272.8300	272.5180	272.8300	30.00
25/05/2007	GOVI On 02-August-07			jGovi	260.4900	260.7930	260.4940	260.7930	198.00
25/05/2007	GOVI On 01-November-07			jGovi	266.3000	266.6090	266.3030	266.6090	118.00
25/05/2007	ILBI On 02-August-07			Index Future	280.3100	279.9760	280.3050	279.9760	0.00
25/05/2007	J153 On 31-August-10			jSwap	9.0200	8.9960	0.0456	0.0450	0.00
25/05/2007	J157 On 15-September-15			jSwap	8.5300	8.4970	0.0433	0.0454	0.00
25/05/2007	J186 On 21-December-26			jSwap	8.0000	7.9640	0.0502	0.0469	0.00
25/05/2007	J201 On 22-December-14			jSwap	8.6100	8.5790	0.0648	0.0633	0.00
25/05/2007	J203 On 15-September-17			jSwap	8.4200	8.3830	0.0637	0.0613	0.00
25/05/2007	J204 On 21-December-18			jSwap	8.3800	8.3400	0.0675	0.0646	0.00
25/05/2007	J207 On 15-January-20			jSwap	8.3200	8.2740	0.0253	0.0220	0.00
25/05/2007	JBAR On 21-December-05			jBar	9.2800	9.2750	0.0000	0.0000	0.00
25/05/2007	JFRA On 07-February-08			jFra	9.2700	9.2810	0.0226	0.0226	0.00
25/05/2007	JFRA On 02-August-07			jFra	9.3800	9.3760	0.0228	0.0228	0.00
25/05/2007	JFRA On 23-August-07			jFra	9.3800	9.3800	0.0177	0.0177	10.00
25/05/2007	JFRA On 01-November-07			jFra	9.3500	9.3580	0.0245	0.0245	0.00
25/05/2007	JN02 On 07-February-08			jNote	8.8800	8.8540	0.1604	0.1600	0.00
25/05/2007	JN02 On 02-August-07			jNote	9.0900	9.0810	0.1653	0.1652	0.00
25/05/2007	JN02 On 01-November-07			jNote	8.9900	8.9750	0.1636	0.1634	0.00
25/05/2007	JN05 On 07-February-08			jNote	8.4800	8.4420	0.3414	0.3402	0.00
25/05/2007	JN05 On 02-August-07			jNote	8.6300	8.5960	0.3459	0.3448	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
25/05/2007	JN05 On 01-November-07			jNote	8.5600	8.5220	0.3437	0.3426	0.00
25/05/2007	JN10 On 07-February-08			jNote	8.1800	8.1340	0.5498	0.5479	0.00
25/05/2007	JN10 On 02-August-07			jNote	8.2900	8.2520	0.5548	0.5532	0.00
25/05/2007	JN10 On 01-November-07			jNote	8.2300	8.1960	0.5527	0.5510	0.00
25/05/2007	JROD On 31-May-07			jRod	8.6600	8.6600	0.0024	0.0019	0.00
25/05/2007	JROD On 29-June-07			jRod	8.7700	8.7810	0.0026	0.0022	0.00
25/05/2007	JROD On 31-July-07			jRod	9.0300	9.0430	0.0032	0.0028	0.00
25/05/2007	JROD On 31-August-07			jRod	8.9900	8.9950	0.0056	0.0052	0.00
25/05/2007	JROD On 28-September-07			jRod	9.1200	9.1270	0.0061	0.0057	0.00
25/05/2007	JROD On 31-October-07			jRod	9.2600	9.2560	0.0068	0.0064	0.00
25/05/2007	JROD On 30-November-07			jRod	9.1300	9.1300	0.0090	0.0085	0.00
25/05/2007	JROD On 31-December-07			jRod	9.2200	9.2170	0.0096	0.0091	0.00
25/05/2007	OTH1 On 02-August-07			Index Future	256.5800	257.0500	256.5750	257.0500	15.00
25/05/2007	R153 On 07-February-08			Bond Future	8.0300	7.8150	117.1619	117.6720	0.00
25/05/2007	R153 On 02-August-07			Bond Future	8.1300	8.1200	118.6195	118.6484	155.00
25/05/2007	R153 On 01-November-07			Bond Future	8.0900	8.0800	114.5193	114.5459	0.00
25/05/2007	R157 On 07-February-08			Bond Future	7.6500	7.5460	138.7541	139.4699	477.00
25/05/2007	R157 On 02-August-07			Bond Future	7.7500	7.7250	139.4694	139.6139	5.00
25/05/2007	R157 On 01-November-07			Bond Future	7.7000	7.6800	135.6247	135.7658	0.00
25/05/2007	R186 On 07-February-08			Bond Future	7.3500	7.3100	133.3445	133.8691	0.00
25/05/2007	R186 On 02-August-07			Bond Future	7.4400	7.4000	132.4437	132.9700	6.00
25/05/2007	R186 On 01-November-07			Bond Future	7.4000	7.3540	135.4441	135.9699	0.00
25/05/2007	R196 On 07-February-08			Bond Future	8.1100	8.1150	106.4094	106.4014	0.00
25/05/2007	R196 On 02-August-07			Bond Future	8.4200	8.4160	106.6130	106.6145	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
25/05/2007	R196 On 01-November-07			Bond Future	8.2700	8.2680	103.9454	103.9441	0.00
25/05/2007	R201 On 07-February-08			Bond Future	7.6300	7.6050	107.1438	107.2803	0.00
25/05/2007	R201 On 02-August-07			Bond Future	7.7800	7.7600	106.4726	106.5870	0.00
25/05/2007	R201 On 01-November-07			Bond Future	7.7000	7.6800	108.9591	109.0711	0.00
25/05/2007	R203 On 07-February-08			Bond Future	7.5600	7.5420	108.0073	108.1599	0.00
25/05/2007	R203 On 02-August-07			Bond Future	7.6700	7.6500	107.2583	107.4081	0.00
25/05/2007	R203 On 01-November-07			Bond Future	7.6200	7.5940	105.5099	105.6579	0.00
25/05/2007	R204 On 07-February-08			Bond Future	7.5600	7.5340	104.3551	104.5571	0.00
25/05/2007	R204 On 02-August-07			Bond Future	7.6600	7.6350	103.5560	103.7546	0.00
25/05/2007	R204 On 01-November-07			Bond Future	7.6100	7.5830	105.9019	106.0986	0.00
25/05/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	63767	65625	63767	65625	0.00
25/05/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	2325	2198	2325	2198	0.00
25/05/2007	R206 On 07-February-08			Bond Future	7.6100	7.5910	100.0370	100.1401	0.00
25/05/2007	R206 On 02-August-07			Bond Future	7.7600	7.7390	99.1629	99.2670	0.00
25/05/2007	R206 On 01-November-07			Bond Future	7.6900	7.6630	101.4088	101.5151	0.00
25/05/2007	R207 On 07-February-08			Bond Future	7.5000	7.4730	98.6013	98.8092	0.00
25/05/2007	R207 On 02-August-07			Bond Future	7.6000	7.5730	97.6773	97.8728	0.00
25/05/2007	R207 On 01-November-07			Bond Future	7.5500	7.5210	99.8821	100.0918	0.00
25/05/2007	R209 On 07-February-08			Bond Future	7.0600	7.0100	92.4511	93.0140	0.00
25/05/2007	R209 On 02-August-07			Bond Future	7.1600	7.1050	91.2310	91.7862	314.00
25/05/2007	R209 On 01-November-07			Bond Future	7.1200	7.0650	90.1350	90.6933	0.00
25/05/2007	TRT1 On 02-August-07			Index Future	257.3800	257.6810	257.3820	257.6810	500.00