



Derivatives Weekly Statistics Report

From 2007/05/28 To 2007/06/01

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2007	ALBI On 07-February-08			Index Future	272.6500	272.6680	272.6510	272.6680	0.00
28/05/2007	ALBI On 02-August-07			Index Future	259.8900	259.9110	259.8920	259.9110	0.00
28/05/2007	ALBI On 01-November-07			Index Future	265.9700	265.9870	265.9670	265.9870	0.00
28/05/2007	CRD1 On 02-August-07			Index Future	110.7600	110.7520	110.7630	110.7520	10.00
28/05/2007	GOVI On 07-February-08			jGovi	272.4600	272.5180	272.4550	272.5180	30.00
28/05/2007	GOVI On 02-August-07			jGovi	260.4300	260.4940	260.4340	260.4940	198.00
28/05/2007	GOVI On 01-November-07			jGovi	266.2400	266.3030	266.2400	266.3030	118.00
28/05/2007	ILBI On 02-August-07			Index Future	280.2400	280.3050	280.2360	280.3050	0.00
28/05/2007	J153 On 31-August-10			jSwap	9.0100	9.0160	0.0454	0.0456	0.00
28/05/2007	J157 On 15-September-15			jSwap	8.5200	8.5300	0.0442	0.0433	0.00
28/05/2007	J186 On 21-December-26			jSwap	7.9800	7.9980	0.0481	0.0502	0.00
28/05/2007	J201 On 22-December-14			jSwap	8.6000	8.6050	0.0643	0.0648	0.00
28/05/2007	J203 On 15-September-17			jSwap	8.4000	8.4180	0.0628	0.0637	0.00
28/05/2007	J204 On 21-December-18			jSwap	8.3600	8.3790	0.0661	0.0675	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
28/05/2007	J207 On 15-January-20			jSwap	8.2900	8.3150	0.0234	0.0253	0.00
28/05/2007	JBAR On 21-December-05			jBar	9.2800	9.2790	0.0000	0.0000	0.00
28/05/2007	JFRA On 07-February-08			jFra	9.2800	9.2700	0.0226	0.0226	0.00
28/05/2007	JFRA On 02-August-07			jFra	9.3700	9.3760	0.0228	0.0228	0.00
28/05/2007	JFRA On 23-August-07			jFra	9.3800	9.3800	0.0177	0.0177	10.00
28/05/2007	JFRA On 01-November-07			jFra	9.3600	9.3520	0.0245	0.0245	0.00
28/05/2007	JN02 On 07-February-08			jNote	8.8700	8.8770	0.1603	0.1604	0.00
28/05/2007	JN02 On 02-August-07			jNote	9.0900	9.0860	0.1653	0.1653	0.00
28/05/2007	JN02 On 01-November-07			jNote	8.9900	8.9880	0.1637	0.1636	0.00
28/05/2007	JN05 On 07-February-08			jNote	8.4700	8.4790	0.3410	0.3414	0.00
28/05/2007	JN05 On 02-August-07			jNote	8.6200	8.6260	0.3455	0.3459	0.00
28/05/2007	JN05 On 01-November-07			jNote	8.5500	8.5550	0.3434	0.3437	0.00
28/05/2007	JN10 On 07-February-08			jNote	8.1600	8.1750	0.5489	0.5498	0.00
28/05/2007	JN10 On 02-August-07			jNote	8.2800	8.2880	0.5542	0.5548	0.00
28/05/2007	JN10 On 01-November-07			jNote	8.2200	8.2330	0.5520	0.5527	0.00
28/05/2007	JROD On 31-May-07			jRod	8.6600	8.6590	0.0019	0.0024	0.00
28/05/2007	JROD On 29-June-07			jRod	8.7600	8.7720	0.0021	0.0026	0.00
28/05/2007	JROD On 31-July-07			jRod	9.0100	9.0290	0.0027	0.0032	0.00
28/05/2007	JROD On 31-August-07			jRod	8.9800	8.9880	0.0051	0.0056	0.00
28/05/2007	JROD On 28-September-07			jRod	9.1200	9.1230	0.0057	0.0061	0.00
28/05/2007	JROD On 31-October-07			jRod	9.2500	9.2580	0.0063	0.0068	0.00
28/05/2007	JROD On 30-November-07			jRod	9.1300	9.1340	0.0085	0.0090	0.00
28/05/2007	JROD On 31-December-07			jRod	9.2200	9.2230	0.0091	0.0096	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
28/05/2007	OTH1 On 02-August-07			Index Future	256.4300	256.5750	256.4320	256.5750	15.00
28/05/2007	R153 On 07-February-08			Bond Future	8.0400	8.0250	117.1376	117.1619	0.00
28/05/2007	R153 On 02-August-07			Bond Future	8.1400	8.1300	118.5907	118.6195	155.00
28/05/2007	R153 On 01-November-07			Bond Future	8.1000	8.0900	114.4926	114.5193	0.00
28/05/2007	R157 On 07-February-08			Bond Future	7.6600	7.6500	138.6855	138.7541	477.00
28/05/2007	R157 On 02-August-07			Bond Future	7.7600	7.7450	139.3972	139.4694	5.00
28/05/2007	R157 On 01-November-07			Bond Future	7.7100	7.7000	135.5542	135.6247	0.00
28/05/2007	R186 On 07-February-08			Bond Future	7.3600	7.3520	133.2076	133.3445	0.00
28/05/2007	R186 On 02-August-07			Bond Future	7.4500	7.4420	132.3064	132.4437	6.00
28/05/2007	R186 On 01-November-07			Bond Future	7.4100	7.3960	135.3194	135.4441	0.00
28/05/2007	R196 On 07-February-08			Bond Future	8.1100	8.1070	106.4024	106.4094	0.00
28/05/2007	R196 On 02-August-07			Bond Future	8.4300	8.4170	106.5999	106.6130	0.00
28/05/2007	R196 On 01-November-07			Bond Future	8.2800	8.2670	103.9354	103.9454	0.00
28/05/2007	R201 On 07-February-08			Bond Future	7.6400	7.6300	107.0892	107.1438	0.00
28/05/2007	R201 On 02-August-07			Bond Future	7.7900	7.7800	106.4154	106.4726	0.00
28/05/2007	R201 On 01-November-07			Bond Future	7.7100	7.7000	108.9031	108.9591	0.00
28/05/2007	R203 On 07-February-08			Bond Future	7.5700	7.5640	107.9726	108.0073	0.00
28/05/2007	R203 On 02-August-07			Bond Future	7.6800	7.6710	107.2155	107.2583	0.00
28/05/2007	R203 On 01-November-07			Bond Future	7.6200	7.6150	105.4677	105.5099	0.00
28/05/2007	R204 On 07-February-08			Bond Future	7.5700	7.5610	104.2730	104.3551	0.00
28/05/2007	R204 On 02-August-07			Bond Future	7.6700	7.6610	103.4645	103.5560	0.00
28/05/2007	R204 On 01-November-07			Bond Future	7.6200	7.6090	105.8112	105.9019	0.00
28/05/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	62753	63767	62753	63767	0.00
28/05/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	2227	2325	2227	2325	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
28/05/2007	R206 On 07-February-08			Bond Future	7.6300	7.6130	99.9809	100.0370	0.00
28/05/2007	R206 On 02-August-07			Bond Future	7.7700	7.7600	99.1034	99.1629	0.00
28/05/2007	R206 On 01-November-07			Bond Future	7.7000	7.6850	101.3508	101.4088	0.00
28/05/2007	R207 On 07-February-08			Bond Future	7.5100	7.5000	98.5628	98.6013	0.00
28/05/2007	R207 On 02-August-07			Bond Future	7.6000	7.5980	97.6304	97.6773	0.00
28/05/2007	R207 On 01-November-07			Bond Future	7.5500	7.5480	99.8433	99.8821	0.00
28/05/2007	R209 On 07-February-08			Bond Future	7.0800	7.0600	92.2275	92.4511	0.00
28/05/2007	R209 On 02-August-07			Bond Future	7.1800	7.1550	91.0105	91.2310	314.00
28/05/2007	R209 On 01-November-07			Bond Future	7.1400	7.1150	89.9133	90.1350	0.00
28/05/2007	TRT1 On 02-August-07			Index Future	257.3200	257.3820	257.3200	257.3820	500.00
29/05/2007	ALBI On 07-February-08			Index Future	272.6500	272.6510	272.6510	272.6510	0.00
29/05/2007	ALBI On 02-August-07			Index Future	259.8900	259.8920	259.8920	259.8920	0.00
29/05/2007	ALBI On 01-November-07			Index Future	265.9700	265.9670	265.9670	265.9670	0.00
29/05/2007	CRD1 On 02-August-07			Index Future	110.8000	110.7630	110.7990	110.7630	10.00
29/05/2007	GOVI On 07-February-08			jGovi	272.5700	272.4550	272.5740	272.4550	30.00
29/05/2007	GOVI On 02-August-07			jGovi	260.5500	260.4340	260.5470	260.4340	198.00
29/05/2007	GOVI On 01-November-07			jGovi	266.3600	266.2400	266.3560	266.2400	118.00
29/05/2007	ILBI On 02-August-07			Index Future	280.2400	280.2360	280.2360	280.2360	0.00
29/05/2007	J153 On 31-August-10			jSwap	9.0000	9.0080	0.0451	0.0454	0.00
29/05/2007	J157 On 15-September-15			jSwap	8.5100	8.5160	0.0444	0.0442	0.00
29/05/2007	J186 On 21-December-26			jSwap	7.9700	7.9760	0.0472	0.0481	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
29/05/2007	J201 On 22-December-14			jSwap	8.5900	8.5950	0.0640	0.0643	0.00
29/05/2007	J203 On 15-September-17			jSwap	8.4000	8.4040	0.0624	0.0628	0.00
29/05/2007	J204 On 21-December-18			jSwap	8.3500	8.3590	0.0655	0.0661	0.00
29/05/2007	J207 On 15-January-20			jSwap	8.2800	8.2910	0.0227	0.0234	0.00
29/05/2007	JBAR On 21-December-05			jBar	9.2800	9.2790	0.0000	0.0000	0.00
29/05/2007	JFRA On 07-February-08			jFra	9.2700	9.2830	0.0226	0.0226	0.00
29/05/2007	JFRA On 02-August-07			jFra	9.3600	9.3740	0.0228	0.0228	0.00
29/05/2007	JFRA On 23-August-07			jFra	9.3600	9.3800	0.0176	0.0177	10.00
29/05/2007	JFRA On 01-November-07			jFra	9.3500	9.3580	0.0245	0.0245	0.00
29/05/2007	JN02 On 07-February-08			jNote	8.8600	8.8720	0.1602	0.1603	0.00
29/05/2007	JN02 On 02-August-07			jNote	9.0800	9.0900	0.1652	0.1653	0.00
29/05/2007	JN02 On 01-November-07			jNote	8.9800	8.9890	0.1635	0.1637	0.00
29/05/2007	JN05 On 07-February-08			jNote	8.4600	8.4660	0.3409	0.3410	0.00
29/05/2007	JN05 On 02-August-07			jNote	8.6200	8.6170	0.3455	0.3455	0.00
29/05/2007	JN05 On 01-November-07			jNote	8.5400	8.5450	0.3433	0.3434	0.00
29/05/2007	JN10 On 07-February-08			jNote	8.1500	8.1580	0.5486	0.5489	0.00
29/05/2007	JN10 On 02-August-07			jNote	8.2700	8.2750	0.5539	0.5542	0.00
29/05/2007	JN10 On 01-November-07			jNote	8.2100	8.2190	0.5516	0.5520	0.00
29/05/2007	JROD On 31-May-07			jRod	8.6600	8.6580	0.0019	0.0019	0.00
29/05/2007	JROD On 29-June-07			jRod	8.7500	8.7570	0.0021	0.0021	0.00
29/05/2007	JROD On 31-July-07			jRod	9.0000	9.0080	0.0027	0.0027	0.00
29/05/2007	JROD On 31-August-07			jRod	8.9700	8.9790	0.0051	0.0051	0.00
29/05/2007	JROD On 28-September-07			jRod	9.1100	9.1150	0.0056	0.0057	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
29/05/2007	JROD On 31-October-07			jRod	9.2500	9.2500	0.0063	0.0063	0.00
29/05/2007	JROD On 30-November-07			jRod	9.1300	9.1290	0.0085	0.0085	0.00
29/05/2007	JROD On 31-December-07			jRod	9.2200	9.2180	0.0091	0.0091	0.00
29/05/2007	OTH1 On 02-August-07			Index Future	256.5100	256.4320	256.5050	256.4320	15.00
29/05/2007	R153 On 07-February-08			Bond Future	8.0400	8.0350	117.1376	117.1376	0.00
29/05/2007	R153 On 02-August-07			Bond Future	8.1400	8.1400	118.5907	118.5907	131.00
29/05/2007	R153 On 01-November-07			Bond Future	8.1000	8.1000	114.4926	114.4926	0.00
29/05/2007	R157 On 07-February-08			Bond Future	7.6500	7.6600	138.7541	138.6855	477.00
29/05/2007	R157 On 02-August-07			Bond Future	7.7500	7.7550	139.4694	139.3972	5.00
29/05/2007	R157 On 01-November-07			Bond Future	7.7000	7.7100	135.6247	135.5542	0.00
29/05/2007	R186 On 07-February-08			Bond Future	7.3600	7.3630	133.2076	133.2076	0.00
29/05/2007	R186 On 02-August-07			Bond Future	7.4500	7.4530	132.3064	132.3064	6.00
29/05/2007	R186 On 01-November-07			Bond Future	7.4100	7.4060	135.3069	135.3194	0.00
29/05/2007	R196 On 07-February-08			Bond Future	8.1100	8.1140	106.4054	106.4024	0.00
29/05/2007	R196 On 02-August-07			Bond Future	8.4300	8.4260	106.5984	106.5999	0.00
29/05/2007	R196 On 01-November-07			Bond Future	8.2800	8.2750	103.9354	103.9354	0.00
29/05/2007	R201 On 07-February-08			Bond Future	7.6300	7.6400	107.1438	107.0892	0.00
29/05/2007	R201 On 02-August-07			Bond Future	7.7800	7.7900	106.4726	106.4154	0.00
29/05/2007	R201 On 01-November-07			Bond Future	7.7000	7.7100	108.9591	108.9031	0.00
29/05/2007	R203 On 07-February-08			Bond Future	7.5600	7.5690	108.0489	107.9726	0.00
29/05/2007	R203 On 02-August-07			Bond Future	7.6700	7.6770	107.2796	107.2155	0.00
29/05/2007	R203 On 01-November-07			Bond Future	7.6100	7.6210	105.5381	105.4677	0.00
29/05/2007	R204 On 07-February-08			Bond Future	7.5600	7.5720	104.4000	104.2730	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
29/05/2007	R204 On 02-August-07			Bond Future	7.6600	7.6730	103.5789	103.4645	0.00
29/05/2007	R204 On 01-November-07			Bond Future	7.6100	7.6210	105.9321	105.8112	0.00
29/05/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	63729	62753	63729	62753	0.00
29/05/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	2059	2227	2059	2227	0.00
29/05/2007	R206 On 07-February-08			Bond Future	7.6200	7.6250	100.0090	99.9809	0.00
29/05/2007	R206 On 02-August-07			Bond Future	7.7700	7.7720	99.1233	99.1034	0.00
29/05/2007	R206 On 01-November-07			Bond Future	7.6900	7.6970	101.3750	101.3508	0.00
29/05/2007	R207 On 07-February-08			Bond Future	7.5000	7.5050	98.6013	98.5628	0.00
29/05/2007	R207 On 02-August-07			Bond Future	7.6000	7.6040	97.6617	97.6304	0.00
29/05/2007	R207 On 01-November-07			Bond Future	7.5500	7.5530	99.8821	99.8433	0.00
29/05/2007	R209 On 07-February-08			Bond Future	7.0800	7.0800	92.2275	92.2275	0.00
29/05/2007	R209 On 02-August-07			Bond Future	7.1800	7.1750	91.0105	91.0105	314.00
29/05/2007	R209 On 01-November-07			Bond Future	7.1400	7.1350	89.9133	89.9133	0.00
29/05/2007	TRT1 On 02-August-07			Index Future	257.4300	257.3200	257.4300	257.3200	500.00
30/05/2007	ALBI On 07-February-08			Index Future	271.2200	272.6510	271.2180	272.6510	0.00
30/05/2007	ALBI On 02-August-07			Index Future	258.4100	259.8920	258.4120	259.8920	0.00
30/05/2007	ALBI On 01-November-07			Index Future	264.5000	265.9670	264.5000	265.9670	0.00
30/05/2007	CRD1 On 02-August-07			Index Future	110.2600	110.7990	110.2630	110.7990	10.00
30/05/2007	GOVI On 07-February-08			jGovi	271.0400	272.5740	271.0370	272.5740	30.00
30/05/2007	GOVI On 02-August-07			jGovi	259.0800	260.5470	259.0750	260.5470	264.00
30/05/2007	GOVI On 01-November-07			jGovi	264.8500	266.3560	264.8500	266.3560	118.00
30/05/2007	ILBI On 02-August-07			Index Future	252.2400	280.2360	252.2390	280.2360	0.00
30/05/2007	J153 On 31-August-10			jSwap	9.1200	8.9980	0.0485	0.0451	0.00

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30/05/2007	J157 On 15-September-15			jSwap	8.6200	8.5140	0.0378	0.0444	0.00
30/05/2007	J186 On 21-December-26			jSwap	8.0700	7.9670	0.0576	0.0472	0.00
30/05/2007	J201 On 22-December-14			jSwap	8.7000	8.5890	0.0701	0.0640	0.00
30/05/2007	J203 On 15-September-17			jSwap	8.5000	8.3980	0.0691	0.0624	0.00
30/05/2007	J204 On 21-December-18			jSwap	8.4600	8.3510	0.0732	0.0655	0.00
30/05/2007	J207 On 15-January-20			jSwap	8.3900	8.2830	0.0313	0.0227	0.00
30/05/2007	JBAR On 21-December-05			jBar	9.2700	9.2790	0.0000	0.0000	0.00
30/05/2007	JFRA On 07-February-08			jFra	9.4100	9.2680	0.0229	0.0226	0.00
30/05/2007	JFRA On 02-August-07			jFra	9.4400	9.3600	0.0230	0.0228	0.00
30/05/2007	JFRA On 23-August-07			jFra	9.4600	9.3600	0.0178	0.0176	10.00
30/05/2007	JFRA On 01-November-07			jFra	9.4600	9.3500	0.0248	0.0245	0.00
30/05/2007	JN02 On 07-February-08			jNote	9.0100	8.8610	0.1626	0.1602	0.00
30/05/2007	JN02 On 02-August-07			jNote	9.2200	9.0840	0.1675	0.1652	0.00
30/05/2007	JN02 On 01-November-07			jNote	9.1300	8.9800	0.1659	0.1635	0.00
30/05/2007	JN05 On 07-February-08			jNote	8.6000	8.4640	0.3452	0.3409	0.00
30/05/2007	JN05 On 02-August-07			jNote	8.7500	8.6160	0.3497	0.3455	0.00
30/05/2007	JN05 On 01-November-07			jNote	8.6800	8.5440	0.3476	0.3433	0.00
30/05/2007	JN10 On 07-February-08			jNote	8.2600	8.1510	0.5529	0.5486	0.00
30/05/2007	JN10 On 02-August-07			jNote	8.3700	8.2690	0.5580	0.5539	0.00
30/05/2007	JN10 On 01-November-07			jNote	8.3200	8.2120	0.5559	0.5516	0.00
30/05/2007	JROD On 31-May-07			jRod	8.6600	8.6570	0.0000	0.0019	0.00

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30/05/2007	JROD On 29-June-07			jRod	8.7500	8.7520	0.0021	0.0021	0.00
30/05/2007	JROD On 31-July-07			jRod	8.9900	8.9990	0.0027	0.0027	0.00
30/05/2007	JROD On 31-August-07			jRod	8.9700	8.9740	0.0050	0.0051	0.00
30/05/2007	JROD On 28-September-07			jRod	9.1100	9.1100	0.0056	0.0056	0.00
30/05/2007	JROD On 31-October-07			jRod	9.2400	9.2460	0.0063	0.0063	0.00
30/05/2007	JROD On 30-November-07			jRod	9.1200	9.1270	0.0085	0.0085	0.00
30/05/2007	JROD On 31-December-07			jRod	9.2100	9.2150	0.0091	0.0091	0.00
30/05/2007	OTH1 On 02-August-07			Index Future	254.8300	256.5050	254.8270	256.5050	15.00
30/05/2007	R153 On 07-February-08			Bond Future	8.1600	8.0350	116.8476	117.1376	0.00
30/05/2007	R153 On 02-August-07			Bond Future	8.2600	8.1400	118.2456	118.5907	75.00
30/05/2007	R153 On 01-November-07			Bond Future	8.2200	8.1000	114.1736	114.4926	0.00
30/05/2007	R157 On 07-February-08			Bond Future	7.7500	7.6500	138.0706	138.7541	477.00
30/05/2007	R157 On 02-August-07			Bond Future	7.8500	7.7450	138.7499	139.4694	5.00
30/05/2007	R157 On 01-November-07			Bond Future	7.8000	7.7000	134.9222	135.6247	0.00
30/05/2007	R186 On 07-February-08			Bond Future	7.4600	7.3630	132.0710	133.2076	0.00
30/05/2007	R186 On 02-August-07			Bond Future	7.5500	7.4530	131.1539	132.3064	6.00
30/05/2007	R186 On 01-November-07			Bond Future	7.5000	7.4070	134.1556	135.3069	0.00
30/05/2007	R196 On 07-February-08			Bond Future	8.3300	8.1110	106.1865	106.4054	0.00
30/05/2007	R196 On 02-August-07			Bond Future	8.6100	8.4270	106.3387	106.5984	0.00
30/05/2007	R196 On 01-November-07			Bond Future	8.4800	8.2750	103.6872	103.9354	0.00
30/05/2007	R201 On 07-February-08			Bond Future	7.7400	7.6300	106.5457	107.1438	0.00
30/05/2007	R201 On 02-August-07			Bond Future	7.8900	7.7800	105.8459	106.4726	0.00
30/05/2007	R201 On 01-November-07			Bond Future	7.8100	7.7000	108.3456	108.9591	0.00
30/05/2007	R203 On 07-February-08			Bond Future	7.6600	7.5580	107.3650	108.0489	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
30/05/2007	R203 On 02-August-07			Bond Future	7.7700	7.6680	106.5770	107.2796	0.00
30/05/2007	R203 On 01-November-07			Bond Future	7.7100	7.6110	104.8369	105.5381	0.00
30/05/2007	R204 On 07-February-08			Bond Future	7.6600	7.5550	103.6263	104.4000	0.00
30/05/2007	R204 On 02-August-07			Bond Future	7.7600	7.6580	102.7893	103.5789	0.00
30/05/2007	R204 On 01-November-07			Bond Future	7.7100	7.6050	105.1422	105.9321	0.00
30/05/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	56585	63729	56585	63729	0.00
30/05/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	2810	2059	2810	2059	0.00
30/05/2007	R206 On 07-February-08			Bond Future	7.7300	7.6190	99.4910	100.0090	0.00
30/05/2007	R206 On 02-August-07			Bond Future	7.8800	7.7680	98.5805	99.1233	0.00
30/05/2007	R206 On 01-November-07			Bond Future	7.8000	7.6920	100.8362	101.3750	0.00
30/05/2007	R207 On 07-February-08			Bond Future	7.6000	7.5000	97.8132	98.6013	0.00
30/05/2007	R207 On 02-August-07			Bond Future	7.7000	7.6000	96.8619	97.6617	0.00
30/05/2007	R207 On 01-November-07			Bond Future	7.6500	7.5480	99.0719	99.8821	0.00
30/05/2007	R209 On 07-February-08			Bond Future	7.1700	7.0800	91.2320	92.2275	0.00
30/05/2007	R209 On 02-August-07			Bond Future	7.2700	7.1750	90.0289	91.0105	314.00
30/05/2007	R209 On 01-November-07			Bond Future	7.2300	7.1350	88.9261	89.9133	0.00
30/05/2007	TRT1 On 02-August-07			Index Future	255.9700	257.4300	255.9710	257.4300	500.00
31/05/2007	ALBI On 07-February-08			Index Future	269.7000	271.2180	269.7010	271.2180	0.00
31/05/2007	ALBI On 02-August-07			Index Future	256.8400	258.4120	256.8440	258.4120	0.00
31/05/2007	ALBI On 01-November-07			Index Future	262.9500	264.5000	262.9510	264.5000	0.00
31/05/2007	CRD1 On 02-August-07			Index Future	109.7100	110.2630	109.7070	110.2630	10.00
31/05/2007	GOVI On 07-February-08			jGovi	269.4100	271.0370	269.4100	271.0370	30.00
31/05/2007	GOVI On 02-August-07			jGovi	257.5200	259.0750	257.5190	259.0750	264.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2007	GOVI On 01-November-07			jGovi	263.2600	264.8500	263.2580	264.8500	118.00
31/05/2007	ILBI On 02-August-07			Index Future	242.6600	252.2390	242.6620	252.2390	0.00
31/05/2007	J153 On 31-August-10			jSwap	9.2100	9.1150	0.0513	0.0485	0.00
31/05/2007	J157 On 15-September-15			jSwap	8.7000	8.6200	0.0327	0.0378	0.00
31/05/2007	J186 On 21-December-26			jSwap	8.1600	8.0740	0.0661	0.0576	0.00
31/05/2007	J201 On 22-December-14			jSwap	8.7800	8.6970	0.0745	0.0701	0.00
31/05/2007	J203 On 15-September-17			jSwap	8.5800	8.4990	0.0746	0.0691	0.00
31/05/2007	J204 On 21-December-18			jSwap	8.5400	8.4560	0.0791	0.0732	0.00
31/05/2007	J207 On 15-January-20			jSwap	8.4700	8.3920	0.0376	0.0313	0.00
31/05/2007	JBAR On 21-December-05			jBar	9.3500	9.2700	0.0000	0.0000	0.00
31/05/2007	JFRA On 07-February-08			jFra	9.5100	9.4110	0.0231	0.0229	0.00
31/05/2007	JFRA On 02-August-07			jFra	9.5300	9.4400	0.0232	0.0230	0.00
31/05/2007	JFRA On 23-August-07			jFra	9.5400	9.4600	0.0180	0.0178	10.00
31/05/2007	JFRA On 01-November-07			jFra	9.5600	9.4590	0.0250	0.0248	0.00
31/05/2007	JN02 On 07-February-08			jNote	9.1100	9.0110	0.1643	0.1626	0.00
31/05/2007	JN02 On 02-August-07			jNote	9.3100	9.2200	0.1690	0.1675	0.00
31/05/2007	JN02 On 01-November-07			jNote	9.2200	9.1260	0.1675	0.1659	0.00
31/05/2007	JN05 On 07-February-08			jNote	8.6900	8.6000	0.3480	0.3452	0.00
31/05/2007	JN05 On 02-August-07			jNote	8.8400	8.7480	0.3526	0.3497	0.00
31/05/2007	JN05 On 01-November-07			jNote	8.7700	8.6790	0.3504	0.3476	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
31/05/2007	JN10 On 07-February-08			jNote	8.3400	8.2570	0.5564	0.5529	0.00
31/05/2007	JN10 On 02-August-07			jNote	8.4600	8.3730	0.5616	0.5580	0.00
31/05/2007	JN10 On 01-November-07			jNote	8.4000	8.3180	0.5594	0.5559	0.00
31/05/2007	JROD On 31-May-07			jRod	8.6600	8.6580	8.6000	0.0000	0.00
31/05/2007	JROD On 29-June-07			jRod	8.7500	8.7470	0.0021	0.0021	0.00
31/05/2007	JROD On 31-July-07			jRod	9.0200	8.9910	0.0027	0.0027	0.00
31/05/2007	JROD On 31-August-07			jRod	9.3500	8.9690	0.0035	0.0050	0.00
31/05/2007	JROD On 28-September-07			jRod	9.1500	9.1050	0.0059	0.0056	0.00
31/05/2007	JROD On 31-October-07			jRod	9.3000	9.2400	0.0066	0.0063	0.00
31/05/2007	JROD On 30-November-07			jRod	9.4400	9.1210	0.0072	0.0085	0.00
31/05/2007	JROD On 31-December-07			jRod	9.2700	9.2100	0.0095	0.0091	0.00
31/05/2007	OTH1 On 02-August-07			Index Future	252.9600	254.8270	252.9590	254.8270	15.00
31/05/2007	R153 On 07-February-08			Bond Future	8.2300	8.1550	116.6788	116.8476	0.00
31/05/2007	R153 On 02-August-07			Bond Future	8.3800	8.2600	117.9019	118.2456	77.00
31/05/2007	R153 On 01-November-07			Bond Future	8.3200	8.2200	113.9086	114.1736	0.00
31/05/2007	R157 On 07-February-08			Bond Future	7.8600	7.7500	137.3240	138.0706	477.00
31/05/2007	R157 On 02-August-07			Bond Future	7.9600	7.8450	137.9288	138.7499	5.00
31/05/2007	R157 On 01-November-07			Bond Future	7.9100	7.8000	134.1551	134.9222	3.00
31/05/2007	R186 On 07-February-08			Bond Future	7.5700	7.4550	130.7311	132.0710	0.00
31/05/2007	R186 On 02-August-07			Bond Future	7.6800	7.5460	129.5803	131.1539	6.00
31/05/2007	R186 On 01-November-07			Bond Future	7.6300	7.5000	132.6317	134.1556	0.00
31/05/2007	R196 On 07-February-08			Bond Future	8.4900	8.3310	106.0326	106.1865	0.00
31/05/2007	R196 On 02-August-07			Bond Future	8.7300	8.6050	106.1641	106.3387	0.00
31/05/2007	R196 On 01-November-07			Bond Future	8.6100	8.4750	103.5251	103.6872	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
31/05/2007	R201 On 07-February-08			Bond Future	7.8600	7.7400	105.8981	106.5457	0.00
31/05/2007	R201 On 02-August-07			Bond Future	8.0200	7.8900	105.1114	105.8459	0.00
31/05/2007	R201 On 01-November-07			Bond Future	7.9600	7.8100	107.5161	108.3456	0.00
31/05/2007	R203 On 07-February-08			Bond Future	7.7500	7.6570	106.7278	107.3650	0.00
31/05/2007	R203 On 02-August-07			Bond Future	7.8900	7.7670	105.7477	106.5770	0.00
31/05/2007	R203 On 01-November-07			Bond Future	7.8300	7.7110	104.0106	104.8369	0.00
31/05/2007	R204 On 07-February-08			Bond Future	7.7500	7.6590	102.9556	103.6263	0.00
31/05/2007	R204 On 02-August-07			Bond Future	7.8800	7.7620	101.9031	102.7893	0.00
31/05/2007	R204 On 01-November-07			Bond Future	7.8300	7.7100	104.2493	105.1422	0.00
31/05/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	48856	56585	48856	56585	0.00
31/05/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	3944	2810	3944	2810	0.00
31/05/2007	R206 On 07-February-08			Bond Future	7.8500	7.7300	98.9162	99.4910	0.00
31/05/2007	R206 On 02-August-07			Bond Future	8.0100	7.8780	97.9340	98.5805	0.00
31/05/2007	R206 On 01-November-07			Bond Future	7.9200	7.8040	100.2629	100.8362	0.00
31/05/2007	R207 On 07-February-08			Bond Future	7.7100	7.6030	97.0034	97.8132	0.00
31/05/2007	R207 On 02-August-07			Bond Future	7.8300	7.7030	95.8878	96.8619	0.00
31/05/2007	R207 On 01-November-07			Bond Future	7.7800	7.6530	98.1040	99.0719	0.00
31/05/2007	R209 On 07-February-08			Bond Future	7.2900	7.1700	89.9317	91.2320	0.00
31/05/2007	R209 On 02-August-07			Bond Future	7.3900	7.2650	88.7469	90.0289	314.00
31/05/2007	R209 On 01-November-07			Bond Future	7.3500	7.2250	87.6367	88.9261	0.00
31/05/2007	TRT1 On 02-August-07			Index Future	254.4300	255.9710	254.4260	255.9710	500.00
01/06/2007	ALBI On 07-February-08			Index Future	268.7600	269.7010	268.7630	269.7010	0.00
01/06/2007	ALBI On 02-August-07			Index Future	255.8300	256.8440	255.8270	256.8440	0.00
01/06/2007	ALBI On 01-November-07			Index Future	261.9400	262.9510	261.9390	262.9510	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
01/06/2007	CRD1 On 02-August-07			Index Future	109.3600	109.7070	109.3620	109.7070	10.00
01/06/2007	GOVI On 07-February-08			jGovi	268.3000	269.4100	268.3040	269.4100	30.00
01/06/2007	GOVI On 02-August-07			jGovi	256.4600	257.5190	256.4610	257.5190	264.00
01/06/2007	GOVI On 01-November-07			jGovi	262.1800	263.2580	262.1770	263.2580	118.00
01/06/2007	ILBI On 02-August-07			Index Future	252.2400	242.6620	252.2390	242.6620	0.00
01/06/2007	J153 On 31-August-10			jSwap	9.3800	9.2080	0.0563	0.0513	0.00
01/06/2007	J157 On 15-September-15			jSwap	8.8700	8.7040	0.0225	0.0327	0.00
01/06/2007	J186 On 21-December-26			jSwap	8.3100	8.1620	0.0800	0.0661	0.00
01/06/2007	J201 On 22-December-14			jSwap	8.9400	8.7760	0.0839	0.0745	0.00
01/06/2007	J203 On 15-September-17			jSwap	8.7300	8.5830	0.0842	0.0746	0.00
01/06/2007	J204 On 21-December-18			jSwap	8.6800	8.5360	0.0891	0.0791	0.00
01/06/2007	J207 On 15-January-20			jSwap	8.6100	8.4720	0.0484	0.0376	0.00
01/06/2007	JBAR On 21-December-05			jBar	9.4200	9.3540	0.0000	0.0000	0.00
01/06/2007	JFRA On 07-February-08			jFra	9.6500	9.5060	0.0235	0.0231	0.00
01/06/2007	JFRA On 02-August-07			jFra	9.5700	9.5260	0.0233	0.0232	0.00
01/06/2007	JFRA On 23-August-07			jFra	9.6400	9.5400	0.0182	0.0180	10.00
01/06/2007	JFRA On 01-November-07			jFra	9.7000	9.5600	0.0254	0.0250	0.00
01/06/2007	JN02 On 07-February-08			jNote	9.3300	9.1130	0.1678	0.1643	0.00
01/06/2007	JN02 On 02-August-07			jNote	9.4900	9.3100	0.1720	0.1690	0.00
01/06/2007	JN02 On 01-November-07			jNote	9.4300	9.2220	0.1709	0.1675	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
01/06/2007	JN05 On 07-February-08			jNote	8.9100	8.6890	0.3549	0.3480	0.00
01/06/2007	JN05 On 02-August-07			jNote	9.0500	8.8410	0.3592	0.3526	0.00
01/06/2007	JN05 On 01-November-07			jNote	8.9900	8.7700	0.3573	0.3504	0.00
01/06/2007	JN10 On 07-February-08			jNote	8.4900	8.3410	0.5621	0.5564	0.00
01/06/2007	JN10 On 02-August-07			jNote	8.6100	8.4590	0.5673	0.5616	0.00
01/06/2007	JN10 On 01-November-07			jNote	8.5600	8.4030	0.5651	0.5594	0.00
01/06/2007	JROD On 29-June-07			jRod	8.7500	8.7520	0.0025	0.0021	0.00
01/06/2007	JROD On 31-July-07			jRod	9.0300	9.0220	0.0032	0.0027	0.00
01/06/2007	JROD On 31-August-07			jRod	9.4000	9.3540	0.0041	0.0035	0.00
01/06/2007	JROD On 28-September-07			jRod	9.2000	9.1520	0.0065	0.0059	0.00
01/06/2007	JROD On 31-October-07			jRod	9.3800	9.3000	0.0074	0.0066	0.00
01/06/2007	JROD On 30-November-07			jRod	9.5500	9.4380	0.0081	0.0072	0.00
01/06/2007	JROD On 31-December-07			jRod	9.3600	9.2700	0.0106	0.0095	0.00
01/06/2007	OTH1 On 02-August-07			Index Future	251.7000	252.9590	251.6990	252.9590	15.00
01/06/2007	R153 On 07-February-08			Bond Future	8.3500	8.2250	116.3902	116.6788	0.00
01/06/2007	R153 On 02-August-07			Bond Future	8.5000	8.3800	117.5595	117.9019	77.00
01/06/2007	R153 On 01-November-07			Bond Future	8.4400	8.3200	113.5917	113.9086	0.00
01/06/2007	R157 On 07-February-08			Bond Future	7.9300	7.8600	136.8518	137.3240	477.00
01/06/2007	R157 On 02-August-07			Bond Future	8.0300	7.9600	137.4323	137.9288	5.00
01/06/2007	R157 On 01-November-07			Bond Future	7.9800	7.9100	133.6700	134.1551	3.00
01/06/2007	R186 On 07-February-08			Bond Future	7.6500	7.5650	129.6739	130.7311	0.00
01/06/2007	R186 On 02-August-07			Bond Future	7.7500	7.6750	128.7025	129.5803	6.00
01/06/2007	R186 On 01-November-07			Bond Future	7.7000	7.6250	131.7302	132.6317	0.00
01/06/2007	R196 On 07-February-08			Bond Future	8.6500	8.4860	105.8702	106.0326	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
01/06/2007	R196 On 02-August-07			Bond Future	8.9000	8.7250	105.9044	106.1641	0.00
01/06/2007	R196 On 01-November-07			Bond Future	8.7900	8.6060	103.3030	103.5251	0.00
01/06/2007	R201 On 07-February-08			Bond Future	7.9300	7.8600	105.5226	105.8981	0.00
01/06/2007	R201 On 02-August-07			Bond Future	8.0900	8.0200	104.7186	105.1114	0.00
01/06/2007	R201 On 01-November-07			Bond Future	8.0300	7.9600	107.1319	107.5161	0.00
01/06/2007	R203 On 07-February-08			Bond Future	7.8200	7.7500	106.2448	106.7278	0.00
01/06/2007	R203 On 02-August-07			Bond Future	7.9400	7.8850	105.3710	105.7477	0.00
01/06/2007	R203 On 01-November-07			Bond Future	7.8800	7.8300	103.6659	104.0106	0.00
01/06/2007	R204 On 07-February-08			Bond Future	7.8300	7.7500	102.3779	102.9556	0.00
01/06/2007	R204 On 02-August-07			Bond Future	7.9400	7.8800	101.4713	101.9031	0.00
01/06/2007	R204 On 01-November-07			Bond Future	7.8800	7.8300	103.8508	104.2493	0.00
01/06/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	45171	48856	45171	48856	0.00
01/06/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	4576	3944	4576	3944	0.00
01/06/2007	R206 On 07-February-08			Bond Future	7.9100	7.8540	98.6580	98.9162	0.00
01/06/2007	R206 On 02-August-07			Bond Future	8.0700	8.0100	97.6613	97.9340	0.00
01/06/2007	R206 On 01-November-07			Bond Future	7.9900	7.9240	99.9493	100.2629	0.00
01/06/2007	R207 On 07-February-08			Bond Future	7.7800	7.7100	96.4486	97.0034	0.00
01/06/2007	R207 On 02-August-07			Bond Future	7.8900	7.8300	95.4322	95.8878	0.00
01/06/2007	R207 On 01-November-07			Bond Future	7.8400	7.7800	97.6662	98.1040	0.00
01/06/2007	R209 On 07-February-08			Bond Future	7.3700	7.2900	89.0816	89.9317	0.00
01/06/2007	R209 On 02-August-07			Bond Future	7.4700	7.3850	87.9089	88.7469	314.00
01/06/2007	R209 On 01-November-07			Bond Future	7.4300	7.3450	86.7938	87.6367	0.00
01/06/2007	TRT1 On 02-August-07			Index Future	253.3800	254.4260	253.3760	254.4260	500.00

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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