



Derivatives Weekly Statistics Report

From 2007/06/11 To 2007/06/15

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2007	ALBI On 07-February-08			Index Future	226.6400	227.5560	226.6440	227.5560	0.00
11/06/2007	ALBI On 02-August-07			Index Future	215.5200	216.4220	215.5230	216.4220	0.00
11/06/2007	ALBI On 01-November-07			Index Future	220.7800	221.6940	220.7810	221.6940	0.00
11/06/2007	CRD1 On 02-August-07			Index Future	108.6800	108.9540	108.6790	108.9540	10.00
11/06/2007	GOVI On 07-February-08			jGovi	266.6900	267.6745	266.6930	267.6745	30.00
11/06/2007	GOVI On 02-August-07			jGovi	254.5100	255.4480	254.5110	255.4480	183.00
11/06/2007	GOVI On 01-November-07			jGovi	260.2500	261.2120	260.2540	261.2120	118.00
11/06/2007	ILBI On 02-August-07			Index Future	279.0500	280.1880	279.0480	280.1880	0.00
11/06/2007	J153 On 31-August-10			jSwap	9.6600	9.5660	0.0646	0.0617	0.00
11/06/2007	J157 On 15-September-15			jSwap	9.1600	9.0750	0.0056	0.0103	0.00
11/06/2007	J186 On 21-December-26			jSwap	8.5500	8.4540	0.1025	0.0933	0.00
11/06/2007	J201 On 22-December-14			jSwap	9.2400	9.1500	0.1001	0.0953	0.00
11/06/2007	J203 On 15-September-17			jSwap	9.0000	8.9080	0.1014	0.0956	0.00
11/06/2007	J204 On 21-December-18			jSwap	8.9400	8.8460	0.1077	0.1012	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2007	J207 On 15-January-20			jSwap	8.8800	8.7810	0.0684	0.0612	0.00
11/06/2007	JBAR On 21-December-05			jBar	9.5800	9.5710	0.0000	0.0000	0.00
11/06/2007	JFRA On 07-February-08			jFra	9.8900	9.8310	0.0241	0.0239	0.00
11/06/2007	JFRA On 02-August-07			jFra	9.7600	9.7480	0.0238	0.0237	0.00
11/06/2007	JFRA On 23-August-07			jFra	9.8600	9.8540	0.0186	0.0186	0.00
11/06/2007	JFRA On 01-November-07			jFra	9.9000	9.8550	0.0259	0.0258	0.00
11/06/2007	JN02 On 07-February-08			jNote	9.6500	9.5320	0.1730	0.1711	0.00
11/06/2007	JN02 On 02-August-07			jNote	9.7500	9.6710	0.1761	0.1749	0.00
11/06/2007	JN02 On 01-November-07			jNote	9.7100	9.6150	0.1756	0.1739	0.00
11/06/2007	JN05 On 07-February-08			jNote	9.2800	9.1620	0.3665	0.3630	0.00
11/06/2007	JN05 On 02-August-07			jNote	9.4000	9.2940	0.3703	0.3671	0.00
11/06/2007	JN05 On 01-November-07			jNote	9.3500	9.2360	0.3686	0.3652	0.00
11/06/2007	JN10 On 07-February-08			jNote	8.7800	8.6760	0.5730	0.5689	0.00
11/06/2007	JN10 On 02-August-07			jNote	8.8800	8.7940	0.5778	0.5742	0.00
11/06/2007	JN10 On 01-November-07			jNote	8.8300	8.7390	0.5758	0.5720	0.00
11/06/2007	JROD On 29-June-07			jRod	8.8000	8.8010	0.0022	0.0027	0.00
11/06/2007	JROD On 31-July-07			jRod	9.1000	9.1050	0.0030	0.0035	0.00
11/06/2007	JROD On 31-August-07			jRod	9.4600	9.4630	0.0038	0.0043	0.00
11/06/2007	JROD On 28-September-07			jRod	9.2300	9.2350	0.0063	0.0068	0.00
11/06/2007	JROD On 31-October-07			jRod	9.4400	9.4380	0.0073	0.0078	0.00
11/06/2007	JROD On 30-November-07			jRod	9.6400	9.6400	0.0082	0.0086	0.00
11/06/2007	JROD On 31-December-07			jRod	9.4400	9.4490	0.0108	0.0113	0.00
11/06/2007	OTH1 On 02-August-07			Index Future	249.2800	250.4630	249.2810	250.4630	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
11/06/2007	R153 On 07-February-08			Bond Future	8.7000	8.6050	115.5542	115.7684	0.00
11/06/2007	R153 On 02-August-07			Bond Future	8.8000	8.7050	116.7233	116.9776	1215.00
11/06/2007	R153 On 01-November-07			Bond Future	8.7700	8.6750	112.7392	112.9744	0.00
11/06/2007	R157 On 07-February-08			Bond Future	8.0900	8.0050	135.8142	136.3483	477.00
11/06/2007	R157 On 02-August-07			Bond Future	8.1900	8.1050	136.3417	136.9031	0.00
11/06/2007	R157 On 01-November-07			Bond Future	8.1400	8.0600	132.5700	133.1184	0.00
11/06/2007	R186 On 07-February-08			Bond Future	7.8100	7.7200	127.8195	128.8776	0.00
11/06/2007	R186 On 02-August-07			Bond Future	7.9100	7.8150	126.8450	127.9047	5.00
11/06/2007	R186 On 01-November-07			Bond Future	7.8700	7.7750	129.7798	130.8381	0.00
11/06/2007	R196 On 07-February-08			Bond Future	8.8800	8.8500	105.6392	105.6727	0.00
11/06/2007	R196 On 02-August-07			Bond Future	9.0800	9.0590	105.6456	105.6803	0.00
11/06/2007	R196 On 01-November-07			Bond Future	8.9800	8.9520	103.0656	103.0987	0.00
11/06/2007	R201 On 07-February-08			Bond Future	8.1100	8.0300	104.5648	104.9891	0.00
11/06/2007	R201 On 02-August-07			Bond Future	8.2500	8.1700	103.8278	104.2720	0.00
11/06/2007	R201 On 01-November-07			Bond Future	8.1900	8.1100	106.2603	106.6950	0.00
11/06/2007	R203 On 07-February-08			Bond Future	7.9500	7.8700	105.3746	105.9131	0.00
11/06/2007	R203 On 02-August-07			Bond Future	8.0700	7.9900	104.4648	105.0169	0.00
11/06/2007	R203 On 01-November-07			Bond Future	8.0200	7.9350	102.7428	103.2885	0.00
11/06/2007	R204 On 07-February-08			Bond Future	7.9500	7.8800	101.5016	102.0074	0.00
11/06/2007	R204 On 02-August-07			Bond Future	8.0600	7.9900	100.5710	101.0862	0.00
11/06/2007	R204 On 01-November-07			Bond Future	8.0200	7.9450	102.8927	103.4032	0.00
11/06/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	36865	41314	36865	41314	0.00
11/06/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	5273	4570	5273	4570	0.00
11/06/2007	R206 On 07-February-08			Bond Future	8.0800	8.0000	97.8792	98.2448	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2007	R206 On 02-August-07			Bond Future	8.2400	8.1550	96.8441	97.2299	0.00
11/06/2007	R206 On 01-November-07			Bond Future	8.1700	8.0900	99.1004	99.4766	0.00
11/06/2007	R207 On 07-February-08			Bond Future	7.9300	7.8350	95.4030	96.0686	0.00
11/06/2007	R207 On 02-August-07			Bond Future	8.0400	7.9450	94.3430	95.0171	0.00
11/06/2007	R207 On 01-November-07			Bond Future	7.9900	7.8950	96.5684	97.2385	0.00
11/06/2007	R209 On 07-February-08			Bond Future	7.5200	7.4300	87.5227	88.4526	0.00
11/06/2007	R209 On 02-August-07			Bond Future	7.6100	7.5150	86.4734	87.3917	631.00
11/06/2007	R209 On 01-November-07			Bond Future	7.5700	7.4800	85.2991	86.2219	0.00
11/06/2007	TRT1 On 02-August-07			Index Future	251.4400	252.3690	251.4380	252.3690	500.00
12/06/2007	ALBI On 07-February-08			Index Future	227.3500	226.6440	227.3510	226.6440	0.00
12/06/2007	ALBI On 02-August-07			Index Future	216.2200	215.5230	216.2160	215.5230	0.00
12/06/2007	ALBI On 01-November-07			Index Future	221.4800	220.7810	221.4810	220.7810	0.00
12/06/2007	CRD1 On 02-August-07			Index Future	108.9100	108.6790	108.9100	108.6790	10.00
12/06/2007	GOVI On 07-February-08			jGovi	267.5100	266.6930	267.5125	266.6930	30.00
12/06/2007	GOVI On 02-August-07			jGovi	255.2900	254.5110	255.2935	254.5110	183.00
12/06/2007	GOVI On 01-November-07			jGovi	261.0500	260.2540	261.0540	260.2540	118.00
12/06/2007	ILBI On 02-August-07			Index Future	278.7200	279.0480	278.7230	279.0480	0.00
12/06/2007	J153 On 31-August-10			jSwap	9.5700	9.6610	0.0620	0.0646	0.00
12/06/2007	J157 On 15-September-15			jSwap	9.0600	9.1550	0.0111	0.0056	0.00
12/06/2007	J186 On 21-December-26			jSwap	8.4500	8.5540	0.0932	0.1025	0.00
12/06/2007	J201 On 22-December-14			jSwap	9.1400	9.2360	0.0950	0.1001	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2007	J203 On 15-September-17			jSwap	8.9100	8.9970	0.0959	0.1014	0.00
12/06/2007	J204 On 21-December-18			jSwap	8.8400	8.9380	0.1009	0.1077	0.00
12/06/2007	J207 On 15-January-20			jSwap	8.7700	8.8770	0.0604	0.0684	0.00
12/06/2007	JBAR On 21-December-05			jBar	9.6500	9.5790	0.0000	0.0000	0.00
12/06/2007	JFRA On 07-February-08			jFra	9.8400	9.8900	0.0240	0.0241	0.00
12/06/2007	JFRA On 02-August-07			jFra	9.7600	9.7620	0.0238	0.0238	0.00
12/06/2007	JFRA On 23-August-07			jFra	9.8000	9.8590	0.0184	0.0186	0.00
12/06/2007	JFRA On 01-November-07			jFra	9.8700	9.8970	0.0258	0.0259	0.00
12/06/2007	JN02 On 07-February-08			jNote	9.5500	9.6480	0.1714	0.1730	0.00
12/06/2007	JN02 On 02-August-07			jNote	9.6900	9.7460	0.1752	0.1761	0.00
12/06/2007	JN02 On 01-November-07			jNote	9.6400	9.7120	0.1743	0.1756	0.00
12/06/2007	JN05 On 07-February-08			jNote	9.1600	9.2760	0.3627	0.3665	0.00
12/06/2007	JN05 On 02-August-07			jNote	9.3000	9.3990	0.3670	0.3703	0.00
12/06/2007	JN05 On 01-November-07			jNote	9.2300	9.3460	0.3651	0.3686	0.00
12/06/2007	JN10 On 07-February-08			jNote	8.6800	8.7750	0.5689	0.5730	0.00
12/06/2007	JN10 On 02-August-07			jNote	8.7900	8.8840	0.5742	0.5778	0.00
12/06/2007	JN10 On 01-November-07			jNote	8.7400	8.8340	0.5720	0.5758	0.00
12/06/2007	JROD On 29-June-07			jRod	8.8000	8.7950	0.0022	0.0022	0.00
12/06/2007	JROD On 31-July-07			jRod	9.1200	9.0960	0.0030	0.0030	0.00
12/06/2007	JROD On 31-August-07			jRod	9.5100	9.4570	0.0040	0.0038	0.00
12/06/2007	JROD On 28-September-07			jRod	9.2700	9.2340	0.0064	0.0063	0.00
12/06/2007	JROD On 31-October-07			jRod	9.4700	9.4380	0.0075	0.0073	0.00
12/06/2007	JROD On 30-November-07			jRod	9.6600	9.6380	0.0083	0.0082	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2007	JROD On 31-December-07			jRod	9.4600	9.4440	0.0109	0.0108	0.00
12/06/2007	OTH1 On 02-August-07			Index Future	250.3900	249.2810	250.3890	249.2810	15.00
12/06/2007	R153 On 07-February-08			Bond Future	8.6400	8.6950	115.6969	115.5542	0.00
12/06/2007	R153 On 02-August-07			Bond Future	8.7400	8.7950	116.8927	116.7233	1140.00
12/06/2007	R153 On 01-November-07			Bond Future	8.7100	8.7650	112.8959	112.7392	0.00
12/06/2007	R157 On 07-February-08			Bond Future	8.0300	8.0850	136.2145	135.8142	477.00
12/06/2007	R157 On 02-August-07			Bond Future	8.1300	8.1850	136.7624	136.3417	0.00
12/06/2007	R157 On 01-November-07			Bond Future	8.0800	8.1400	132.9810	132.5700	0.00
12/06/2007	R186 On 07-February-08			Bond Future	7.7400	7.8100	128.6413	127.8195	0.00
12/06/2007	R186 On 02-August-07			Bond Future	7.8400	7.9050	127.6681	126.8450	5.00
12/06/2007	R186 On 01-November-07			Bond Future	7.8000	7.8650	130.6017	129.7798	0.00
12/06/2007	R196 On 07-February-08			Bond Future	8.7800	8.8840	105.7408	105.6392	0.00
12/06/2007	R196 On 02-August-07			Bond Future	9.0400	9.0830	105.7034	105.6456	0.00
12/06/2007	R196 On 01-November-07			Bond Future	8.9100	8.9790	103.1528	103.0656	0.00
12/06/2007	R201 On 07-February-08			Bond Future	8.0500	8.1100	104.8828	104.5648	0.00
12/06/2007	R201 On 02-August-07			Bond Future	8.1900	8.2500	104.1607	103.8278	0.00
12/06/2007	R201 On 01-November-07			Bond Future	8.1300	8.1900	106.5861	106.2603	0.00
12/06/2007	R203 On 07-February-08			Bond Future	7.8900	7.9500	105.7781	105.3746	0.00
12/06/2007	R203 On 02-August-07			Bond Future	8.0100	8.0700	104.8785	104.4648	0.00
12/06/2007	R203 On 01-November-07			Bond Future	7.9600	8.0150	103.1517	102.7428	0.00
12/06/2007	R204 On 07-February-08			Bond Future	7.8900	7.9500	101.9349	101.5016	0.00
12/06/2007	R204 On 02-August-07			Bond Future	8.0000	8.0600	101.0124	100.5710	0.00
12/06/2007	R204 On 01-November-07			Bond Future	7.9600	8.0150	103.3300	102.8927	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	40283	36865	40283	36865	0.00
12/06/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	4277	5273	4277	5273	0.00
12/06/2007	R206 On 07-February-08			Bond Future	8.0200	8.0800	98.1532	97.8792	0.00
12/06/2007	R206 On 02-August-07			Bond Future	8.1800	8.2350	97.1333	96.8441	0.00
12/06/2007	R206 On 01-November-07			Bond Future	8.1100	8.1700	99.3824	99.1004	0.00
12/06/2007	R207 On 07-February-08			Bond Future	7.8700	7.9250	95.8461	95.4030	0.00
12/06/2007	R207 On 02-August-07			Bond Future	7.9800	8.0350	94.7917	94.3430	0.00
12/06/2007	R207 On 01-November-07			Bond Future	7.9300	7.9850	97.0144	96.5684	0.00
12/06/2007	R209 On 07-February-08			Bond Future	7.4500	7.5200	88.2446	87.5227	0.00
12/06/2007	R209 On 02-August-07			Bond Future	7.5400	7.6050	87.1863	86.4734	631.00
12/06/2007	R209 On 01-November-07			Bond Future	7.5000	7.5700	86.0154	85.2991	0.00
12/06/2007	TRT1 On 02-August-07			Index Future	252.2200	251.4380	252.2190	251.4380	500.00
13/06/2007	ALBI On 07-February-08			Index Future	227.2500	227.3510	227.2480	227.3510	0.00
13/06/2007	ALBI On 02-August-07			Index Future	216.1000	216.2160	216.1010	216.2160	0.00
13/06/2007	ALBI On 01-November-07			Index Future	221.3700	221.4810	221.3680	221.4810	0.00
13/06/2007	CRD1 On 02-August-07			Index Future	108.8400	108.9100	108.8440	108.9100	10.00
13/06/2007	GOVI On 07-February-08			jGovi	267.3100	267.5125	267.3140	267.5125	30.00
13/06/2007	GOVI On 02-August-07			jGovi	255.1000	255.2935	255.1030	255.2935	183.00
13/06/2007	GOVI On 01-November-07			jGovi	260.8600	261.0540	260.8595	261.0540	118.00
13/06/2007	ILBI On 02-August-07			Index Future	278.9500	278.7230	278.9510	278.7230	0.00
13/06/2007	J153 On 31-August-10			jSwap	9.6200	9.5710	0.0635	0.0620	0.00
13/06/2007	J157 On 15-September-15			jSwap	9.1400	9.0620	0.0067	0.0111	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2007	J186 On 21-December-26			jSwap	8.5200	8.4510	0.0997	0.0932	0.00
13/06/2007	J201 On 22-December-14			jSwap	9.2100	9.1420	0.0987	0.0950	0.00
13/06/2007	J203 On 15-September-17			jSwap	8.9700	8.9100	0.0994	0.0959	0.00
13/06/2007	J204 On 21-December-18			jSwap	8.9100	8.8400	0.1055	0.1009	0.00
13/06/2007	J207 On 15-January-20			jSwap	8.8400	8.7700	0.0659	0.0604	0.00
13/06/2007	JBAR On 21-December-05			jBar	9.6700	9.6460	0.0000	0.0000	0.00
13/06/2007	JFRA On 07-February-08			jFra	9.8600	9.8410	0.0240	0.0240	0.00
13/06/2007	JFRA On 02-August-07			jFra	9.7700	9.7590	0.0238	0.0238	0.00
13/06/2007	JFRA On 23-August-07			jFra	9.8000	9.7980	0.0184	0.0184	0.00
13/06/2007	JFRA On 01-November-07			jFra	9.8900	9.8690	0.0259	0.0258	0.00
13/06/2007	JN02 On 07-February-08			jNote	9.6000	9.5490	0.1723	0.1714	0.00
13/06/2007	JN02 On 02-August-07			jNote	9.7200	9.6920	0.1757	0.1752	0.00
13/06/2007	JN02 On 01-November-07			jNote	9.6800	9.6350	0.1749	0.1743	0.00
13/06/2007	JN05 On 07-February-08			jNote	9.2400	9.1560	0.3652	0.3627	0.00
13/06/2007	JN05 On 02-August-07			jNote	9.3700	9.2950	0.3693	0.3670	0.00
13/06/2007	JN05 On 01-November-07			jNote	9.3100	9.2340	0.3675	0.3651	0.00
13/06/2007	JN10 On 07-February-08			jNote	8.7400	8.6750	0.5713	0.5689	0.00
13/06/2007	JN10 On 02-August-07			jNote	8.8500	8.7940	0.5764	0.5742	0.00
13/06/2007	JN10 On 01-November-07			jNote	8.8000	8.7390	0.5743	0.5720	0.00
13/06/2007	JROD On 29-June-07			jRod	8.8000	8.7970	0.0022	0.0022	0.00
13/06/2007	JROD On 31-July-07			jRod	9.1200	9.1190	0.0030	0.0030	0.00

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13/06/2007	JROD On 31-August-07			jRod	9.5200	9.5090	0.0040	0.0040	0.00
13/06/2007	JROD On 28-September-07			jRod	9.2800	9.2670	0.0065	0.0064	0.00
13/06/2007	JROD On 31-October-07			jRod	9.5000	9.4690	0.0076	0.0075	0.00
13/06/2007	JROD On 30-November-07			jRod	9.7100	9.6620	0.0085	0.0083	0.00
13/06/2007	JROD On 31-December-07			jRod	9.4900	9.4550	0.0112	0.0109	0.00
13/06/2007	OTH1 On 02-August-07			Index Future	250.1300	250.3890	250.1330	250.3890	15.00
13/06/2007	R153 On 07-February-08			Bond Future	8.6500	8.6350	115.6731	115.6969	0.00
13/06/2007	R153 On 02-August-07			Bond Future	8.7500	8.7350	116.8645	116.8927	1140.00
13/06/2007	R153 On 01-November-07			Bond Future	8.7200	8.7050	112.8698	112.8959	0.00
13/06/2007	R157 On 07-February-08			Bond Future	8.0300	8.0250	136.2145	136.2145	477.00
13/06/2007	R157 On 02-August-07			Bond Future	8.1300	8.1250	136.7624	136.7624	0.00
13/06/2007	R157 On 01-November-07			Bond Future	8.0800	8.0800	132.9810	132.9810	0.00
13/06/2007	R186 On 07-February-08			Bond Future	7.7500	7.7400	128.5234	128.6413	0.00
13/06/2007	R186 On 02-August-07			Bond Future	7.8500	7.8350	127.5500	127.6681	5.00
13/06/2007	R186 On 01-November-07			Bond Future	7.8100	7.7950	130.4838	130.6017	0.00
13/06/2007	R196 On 07-February-08			Bond Future	8.7800	8.7810	105.7398	105.7408	0.00
13/06/2007	R196 On 02-August-07			Bond Future	9.0600	9.0430	105.6860	105.7034	0.00
13/06/2007	R196 On 01-November-07			Bond Future	8.9200	8.9080	103.1442	103.1528	0.00
13/06/2007	R201 On 07-February-08			Bond Future	8.0500	8.0500	104.8828	104.8828	0.00
13/06/2007	R201 On 02-August-07			Bond Future	8.1900	8.1900	104.1607	104.1607	0.00
13/06/2007	R201 On 01-November-07			Bond Future	8.1300	8.1300	106.5861	106.5861	0.00
13/06/2007	R203 On 07-February-08			Bond Future	7.9000	7.8900	105.7107	105.7781	0.00
13/06/2007	R203 On 02-August-07			Bond Future	8.0200	8.0100	104.8094	104.8785	0.00
13/06/2007	R203 On 01-November-07			Bond Future	7.9700	7.9550	103.0834	103.1517	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2007	R204 On 07-February-08			Bond Future	7.8900	7.8900	101.9349	101.9349	0.00
13/06/2007	R204 On 02-August-07			Bond Future	8.0000	8.0000	101.0124	101.0124	0.00
13/06/2007	R204 On 01-November-07			Bond Future	7.9600	7.9550	103.3300	103.3300	0.00
13/06/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	40174	40283	40174	40283	0.00
13/06/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	4168	4277	4168	4277	0.00
13/06/2007	R206 On 07-February-08			Bond Future	8.0200	8.0200	98.1532	98.1532	0.00
13/06/2007	R206 On 02-August-07			Bond Future	8.1800	8.1750	97.1333	97.1333	0.00
13/06/2007	R206 On 01-November-07			Bond Future	8.1100	8.1100	99.3824	99.3824	0.00
13/06/2007	R207 On 07-February-08			Bond Future	7.8700	7.8650	95.8461	95.8461	0.00
13/06/2007	R207 On 02-August-07			Bond Future	7.9800	7.9750	94.7917	94.7917	0.00
13/06/2007	R207 On 01-November-07			Bond Future	7.9300	7.9250	97.0144	97.0144	0.00
13/06/2007	R209 On 07-February-08			Bond Future	7.4600	7.4500	88.1408	88.2446	0.00
13/06/2007	R209 On 02-August-07			Bond Future	7.5500	7.5350	87.0838	87.1863	631.00
13/06/2007	R209 On 01-November-07			Bond Future	7.5100	7.5000	85.9125	86.0154	0.00
13/06/2007	TRT1 On 02-August-07			Index Future	252.0300	252.2190	252.0290	252.2190	500.00
14/06/2007	ALBI On 07-February-08			Index Future	227.2500	227.2480	227.2480	227.2480	0.00
14/06/2007	ALBI On 02-August-07			Index Future	216.1000	216.1010	216.1010	216.1010	0.00
14/06/2007	ALBI On 01-November-07			Index Future	221.3700	221.3680	221.3680	221.3680	0.00
14/06/2007	CRD1 On 02-August-07			Index Future	108.9300	108.8440	108.9300	108.8440	10.00
14/06/2007	GOVI On 07-February-08			jGovi	267.5000	267.3140	267.4990	267.3140	30.00
14/06/2007	GOVI On 02-August-07			jGovi	255.2800	255.1030	255.2800	255.1030	183.00
14/06/2007	GOVI On 01-November-07			jGovi	261.0400	260.8595	261.0400	260.8595	118.00
14/06/2007	ILBI On 02-August-07			Index Future	278.9500	278.9510	278.9510	278.9510	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
14/06/2007	J153 On 31-August-10			jSwap	9.6100	9.6240	0.0630	0.0635	0.00
14/06/2007	J157 On 15-September-15			jSwap	9.1200	9.1360	0.0076	0.0067	0.00
14/06/2007	J186 On 21-December-26			jSwap	8.5100	8.5230	0.0986	0.0997	0.00
14/06/2007	J201 On 22-December-14			jSwap	9.2000	9.2090	0.0980	0.0987	0.00
14/06/2007	J203 On 15-September-17			jSwap	8.9600	8.9650	0.0991	0.0994	0.00
14/06/2007	J204 On 21-December-18			jSwap	8.9000	8.9050	0.1049	0.1055	0.00
14/06/2007	J207 On 15-January-20			jSwap	8.8300	8.8430	0.0652	0.0659	0.00
14/06/2007	JBAR On 21-December-05			jBar	0.0000	9.6710	0.0000	0.0000	0.00
14/06/2007	JFRA On 07-February-08			jFra	9.8700	9.8570	0.0240	0.0240	0.00
14/06/2007	JFRA On 02-August-07			jFra	9.7600	9.7690	0.0238	0.0238	0.00
14/06/2007	JFRA On 23-August-07			jFra	9.7800	9.7970	0.0184	0.0184	0.00
14/06/2007	JFRA On 01-November-07			jFra	9.8900	9.8900	0.0259	0.0259	0.00
14/06/2007	JN02 On 07-February-08			jNote	9.5900	9.6020	0.1720	0.1723	0.00
14/06/2007	JN02 On 02-August-07			jNote	9.7200	9.7210	0.1757	0.1757	0.00
14/06/2007	JN02 On 01-November-07			jNote	9.6700	9.6750	0.1748	0.1749	0.00
14/06/2007	JN05 On 07-February-08			jNote	9.2100	9.2350	0.3644	0.3652	0.00
14/06/2007	JN05 On 02-August-07			jNote	9.3400	9.3650	0.3684	0.3693	0.00
14/06/2007	JN05 On 01-November-07			jNote	9.2800	9.3090	0.3666	0.3675	0.00
14/06/2007	JN10 On 07-February-08			jNote	8.7300	8.7360	0.5712	0.5713	0.00
14/06/2007	JN10 On 02-August-07			jNote	8.8500	8.8500	0.5763	0.5764	0.00
14/06/2007	JN10 On 01-November-07			jNote	8.7900	8.7970	0.5742	0.5743	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
14/06/2007	JROD On 29-June-07			jRod	8.7900	8.7950	0.0022	0.0022	0.00
14/06/2007	JROD On 31-July-07			jRod	9.1100	9.1180	0.0030	0.0030	0.00
14/06/2007	JROD On 31-August-07			jRod	9.5100	9.5180	0.0040	0.0040	0.00
14/06/2007	JROD On 28-September-07			jRod	9.2800	9.2810	0.0065	0.0065	0.00
14/06/2007	JROD On 31-October-07			jRod	9.5000	9.4980	0.0076	0.0076	0.00
14/06/2007	JROD On 30-November-07			jRod	9.7100	9.7050	0.0085	0.0085	0.00
14/06/2007	JROD On 31-December-07			jRod	9.4900	9.4910	0.0112	0.0112	0.00
14/06/2007	OTH1 On 02-August-07			Index Future	250.3200	250.1330	250.3220	250.1330	15.00
14/06/2007	R153 On 07-February-08			Bond Future	8.6200	8.6450	115.7446	115.6731	0.00
14/06/2007	R153 On 02-August-07			Bond Future	8.7200	8.7450	116.9493	116.8645	1140.00
14/06/2007	R153 On 01-November-07			Bond Future	8.6900	8.7150	112.9482	112.8698	0.00
14/06/2007	R157 On 07-February-08			Bond Future	8.0200	8.0250	136.2814	136.2145	477.00
14/06/2007	R157 On 02-August-07			Bond Future	8.1200	8.1250	136.8327	136.7624	0.00
14/06/2007	R157 On 01-November-07			Bond Future	8.0700	8.0800	133.0497	132.9810	0.00
14/06/2007	R186 On 07-February-08			Bond Future	7.7400	7.7500	128.6413	128.5234	0.00
14/06/2007	R186 On 02-August-07			Bond Future	7.8400	7.8450	127.6681	127.5500	5.00
14/06/2007	R186 On 01-November-07			Bond Future	7.8000	7.8050	130.6017	130.4838	0.00
14/06/2007	R196 On 07-February-08			Bond Future	8.7500	8.7820	105.7763	105.7398	0.00
14/06/2007	R196 On 02-August-07			Bond Future	9.0400	9.0550	105.7135	105.6860	0.00
14/06/2007	R196 On 01-November-07			Bond Future	8.8900	8.9150	103.1786	103.1442	0.00
14/06/2007	R201 On 07-February-08			Bond Future	8.0400	8.0500	104.9360	104.8828	0.00
14/06/2007	R201 On 02-August-07			Bond Future	8.1800	8.1900	104.2163	104.1607	0.00
14/06/2007	R201 On 01-November-07			Bond Future	8.1200	8.1300	106.6405	106.5861	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
14/06/2007	R203 On 07-February-08			Bond Future	7.8900	7.9000	105.7781	105.7107	0.00
14/06/2007	R203 On 02-August-07			Bond Future	8.0100	8.0200	104.8785	104.8094	0.00
14/06/2007	R203 On 01-November-07			Bond Future	7.9600	7.9650	103.1517	103.0834	0.00
14/06/2007	R204 On 07-February-08			Bond Future	7.8700	7.8900	102.0799	101.9349	0.00
14/06/2007	R204 On 02-August-07			Bond Future	7.9800	8.0000	101.1601	101.0124	0.00
14/06/2007	R204 On 01-November-07			Bond Future	7.9400	7.9550	103.4764	103.3300	0.00
14/06/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	41284	40174	41284	40174	0.00
14/06/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	3801	4168	3801	4168	0.00
14/06/2007	R206 On 07-February-08			Bond Future	8.0100	8.0200	98.1990	98.1532	0.00
14/06/2007	R206 On 02-August-07			Bond Future	8.1700	8.1750	97.1816	97.1333	0.00
14/06/2007	R206 On 01-November-07			Bond Future	8.1000	8.1100	99.4295	99.3824	0.00
14/06/2007	R207 On 07-February-08			Bond Future	7.8600	7.8650	95.9202	95.8461	0.00
14/06/2007	R207 On 02-August-07			Bond Future	7.9700	7.9750	94.8667	94.7917	0.00
14/06/2007	R207 On 01-November-07			Bond Future	7.9200	7.9250	97.0891	97.0144	0.00
14/06/2007	R209 On 07-February-08			Bond Future	7.4500	7.4600	88.2446	88.1408	0.00
14/06/2007	R209 On 02-August-07			Bond Future	7.5400	7.5450	87.1863	87.0838	631.00
14/06/2007	R209 On 01-November-07			Bond Future	7.5000	7.5100	86.0154	85.9125	0.00
14/06/2007	TRT1 On 02-August-07			Index Future	252.2000	252.0290	252.2040	252.0290	500.00
15/06/2007	\$ / R On 17-March-08			Currency Future	7.3800	0.0000	7.3797	0.0000	0.00
15/06/2007	\$ / R On 17-September-07			Currency Future	7.2100	0.0000	7.2123	0.0000	0.00
15/06/2007	\$ / R On 14-December-07			Currency Future	7.3000	0.0000	7.2957	0.0000	0.00
15/06/2007	ALBI On 07-February-08			Index Future	227.2100	227.2480	227.2090	227.2480	0.00
15/06/2007	ALBI On 02-August-07			Index Future	216.0600	216.1010	216.0630	216.1010	0.00
15/06/2007	ALBI On 01-November-07			Index Future	221.3200	221.3680	221.3190	221.3680	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
15/06/2007	CRD1 On 02-August-07			Index Future	108.8600	108.9300	108.8550	108.9300	10.00
15/06/2007	GOVI On 07-February-08			jGovi	267.2400	267.4990	267.2440	267.4990	30.00
15/06/2007	GOVI On 02-August-07			jGovi	255.0400	255.2800	255.0360	255.2800	183.00
15/06/2007	GOVI On 01-November-07			jGovi	260.7900	261.0400	260.7910	261.0400	118.00
15/06/2007	ILBI On 02-August-07			Index Future	279.0100	278.9510	279.0060	278.9510	0.00
15/06/2007	J153 On 31-August-10			jSwap	9.5900	9.6070	0.0626	0.0630	0.00
15/06/2007	J157 On 15-September-15			jSwap	9.1200	9.1220	0.0075	0.0076	0.00
15/06/2007	J186 On 21-December-26			jSwap	8.4800	8.5100	0.0959	0.0986	0.00
15/06/2007	J201 On 22-December-14			jSwap	9.1900	9.1970	0.0979	0.0980	0.00
15/06/2007	J203 On 15-September-17			jSwap	8.9600	8.9600	0.0992	0.0991	0.00
15/06/2007	J204 On 21-December-18			jSwap	8.8900	8.8970	0.1048	0.1049	0.00
15/06/2007	J207 On 15-January-20			jSwap	8.8300	8.8340	0.0647	0.0652	0.00
15/06/2007	JBAR On 21-December-05			jBar	9.6800	0.0000	0.0000	0.0000	0.00
15/06/2007	JFRA On 07-February-08			jFra	9.8900	9.8650	0.0240	0.0240	0.00
15/06/2007	JFRA On 02-August-07			jFra	9.7500	9.7590	0.0237	0.0238	0.00
15/06/2007	JFRA On 23-August-07			jFra	9.7800	9.7750	0.0184	0.0184	0.00
15/06/2007	JFRA On 01-November-07			jFra	9.9100	9.8920	0.0259	0.0259	0.00
15/06/2007	JN02 On 07-February-08			jNote	9.5800	9.5880	0.1718	0.1720	0.00
15/06/2007	JN02 On 02-August-07			jNote	9.7300	9.7200	0.1758	0.1757	0.00
15/06/2007	JN02 On 01-November-07			jNote	9.6700	9.6690	0.1748	0.1748	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
15/06/2007	JN05 On 07-February-08			jNote	9.1900	9.2100	0.3638	0.3644	0.00
15/06/2007	JN05 On 02-August-07			jNote	9.3300	9.3390	0.3680	0.3684	0.00
15/06/2007	JN05 On 01-November-07			jNote	9.2700	9.2830	0.3662	0.3666	0.00
15/06/2007	JN10 On 07-February-08			jNote	8.7300	8.7300	0.5714	0.5712	0.00
15/06/2007	JN10 On 02-August-07			jNote	8.8500	8.8450	0.5765	0.5763	0.00
15/06/2007	JN10 On 01-November-07			jNote	8.7900	8.7920	0.5744	0.5742	0.00
15/06/2007	JROD On 29-June-07			jRod	8.7900	8.7930	0.0027	0.0022	0.00
15/06/2007	JROD On 31-July-07			jRod	9.1000	9.1130	0.0035	0.0030	0.00
15/06/2007	JROD On 31-August-07			jRod	9.5000	9.5130	0.0044	0.0040	0.00
15/06/2007	JROD On 28-September-07			jRod	9.2700	9.2800	0.0069	0.0065	0.00
15/06/2007	JROD On 31-October-07			jRod	9.4900	9.4970	0.0080	0.0076	0.00
15/06/2007	JROD On 30-November-07			jRod	9.7000	9.7050	0.0089	0.0085	0.00
15/06/2007	JROD On 31-December-07			jRod	9.4800	9.4910	0.0116	0.0112	0.00
15/06/2007	OTH1 On 02-August-07			Index Future	250.1100	250.3220	250.1080	250.3220	15.00
15/06/2007	R153 On 07-February-08			Bond Future	7.8800	8.6150	117.5138	115.7446	0.00
15/06/2007	R153 On 02-August-07			Bond Future	7.9900	8.7150	119.0240	116.9493	1140.00
15/06/2007	R153 On 01-November-07			Bond Future	7.9400	8.6850	114.9198	112.9482	0.00
15/06/2007	R157 On 07-February-08			Bond Future	10.4200	8.0150	121.4211	136.2814	477.00
15/06/2007	R157 On 02-August-07			Bond Future	8.7200	8.1150	132.6683	136.8327	0.00
15/06/2007	R157 On 01-November-07			Bond Future	8.6900	8.0700	128.8805	133.0497	0.00
15/06/2007	R186 On 07-February-08			Bond Future	9.5600	7.7400	109.6377	128.6413	0.00
15/06/2007	R186 On 02-August-07			Bond Future	7.9800	7.8350	125.9721	127.6681	5.00
15/06/2007	R186 On 01-November-07			Bond Future	7.9200	7.7950	129.1977	130.6017	0.00
15/06/2007	R196 On 07-February-08			Bond Future	8.7700	8.7450	105.7536	105.7763	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
15/06/2007	R196 On 02-August-07			Bond Future	9.0500	9.0360	105.6976	105.7135	0.00
15/06/2007	R196 On 01-November-07			Bond Future	8.9000	8.8870	103.1577	103.1786	0.00
15/06/2007	R201 On 07-February-08			Bond Future	10.1500	8.0400	94.4485	104.9360	0.00
15/06/2007	R201 On 02-August-07			Bond Future	7.5100	8.1800	108.0309	104.2163	0.00
15/06/2007	R201 On 01-November-07			Bond Future	7.4700	8.1200	110.2850	106.6405	0.00
15/06/2007	R203 On 07-February-08			Bond Future	10.0500	7.8900	92.4698	105.7781	0.00
15/06/2007	R203 On 02-August-07			Bond Future	8.1300	8.0100	104.0875	104.8785	0.00
15/06/2007	R203 On 01-November-07			Bond Future	8.0400	7.9550	102.5730	103.1517	0.00
15/06/2007	R204 On 07-February-08			Bond Future	9.4400	7.8700	91.4899	102.0799	0.00
15/06/2007	R204 On 02-August-07			Bond Future	8.1400	7.9800	100.0228	101.1601	0.00
15/06/2007	R204 On 01-November-07			Bond Future	8.0600	7.9350	102.6026	103.4764	0.00
15/06/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	32153	41284	32153	41284	0.00
15/06/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	6043	3801	6043	3801	0.00
15/06/2007	R206 On 07-February-08			Bond Future	7.7700	8.0100	99.3283	98.1990	0.00
15/06/2007	R206 On 02-August-07			Bond Future	7.8600	8.1650	98.6690	97.1816	0.00
15/06/2007	R206 On 01-November-07			Bond Future	7.8200	8.1000	100.7835	99.4295	0.00
15/06/2007	R207 On 07-February-08			Bond Future	10.4200	7.8550	79.1853	95.9202	0.00
15/06/2007	R207 On 02-August-07			Bond Future	8.1000	7.9650	93.8972	94.8667	0.00
15/06/2007	R207 On 01-November-07			Bond Future	8.0500	7.9150	96.0884	97.0891	0.00
15/06/2007	R209 On 07-February-08			Bond Future	7.9000	7.4500	83.8171	88.2446	0.00
15/06/2007	R209 On 02-August-07			Bond Future	8.0100	7.5350	82.5804	87.1863	631.00
15/06/2007	R209 On 01-November-07			Bond Future	7.9600	7.5000	81.5276	86.0154	0.00
15/06/2007	TRT1 On 02-August-07			Index Future	251.9700	252.2040	251.9650	252.2040	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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