



Derivatives Weekly Statistics Report

From 2007/06/18 To 2007/06/22

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2007	\$ / R On 17-March-08			Currency Future	7.3300	7.3797	7.3339	7.3797	0.00
18/06/2007	\$ / R On 17-September-07			Currency Future	7.1700	7.2123	7.1664	7.2123	75.00
18/06/2007	\$ / R On 14-December-07			Currency Future	7.2500	7.2957	7.2496	7.2957	0.00
18/06/2007	ALBI On 07-February-08			Index Future	227.5000	227.2090	227.4990	227.2090	0.00
18/06/2007	ALBI On 02-August-07			Index Future	216.3000	216.0630	216.3040	216.0630	0.00
18/06/2007	ALBI On 01-November-07			Index Future	221.5800	221.3190	221.5770	221.3190	0.00
18/06/2007	CRD1 On 02-August-07			Index Future	109.0000	108.8550	108.9950	108.8550	10.00
18/06/2007	GOVI On 07-February-08			jGovi	267.8400	267.2440	267.8350	267.2440	30.00
18/06/2007	GOVI On 02-August-07			jGovi	255.4600	255.0360	255.4610	255.0360	184.00
18/06/2007	GOVI On 01-November-07			jGovi	261.3000	260.7910	261.3030	260.7910	118.00
18/06/2007	ILBI On 02-August-07			Index Future	279.0300	279.0060	279.0300	279.0060	0.00
18/06/2007	J153 On 31-August-10			jSwap	9.5800	9.5930	0.0624	0.0626	0.00
18/06/2007	J157 On 15-September-15			jSwap	9.1000	9.1230	0.0087	0.0075	0.00
18/06/2007	J186 On 21-December-26			jSwap	8.4500	8.4810	0.0933	0.0959	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2007	J201 On 22-December-14			jSwap	9.1700	9.1940	0.0968	0.0979	0.00
18/06/2007	J203 On 15-September-17			jSwap	8.9400	8.9610	0.0979	0.0992	0.00
18/06/2007	J204 On 21-December-18			jSwap	8.8700	8.8940	0.1033	0.1048	0.00
18/06/2007	J207 On 15-January-20			jSwap	8.8100	8.8270	0.0631	0.0647	0.00
18/06/2007	JBAR On 21-December-05			jBar	9.6800	9.6750	0.0000	0.0000	0.00
18/06/2007	JFRA On 07-February-08			jFra	9.9100	9.8850	0.0241	0.0240	0.00
18/06/2007	JFRA On 02-August-07			jFra	9.7700	9.7530	0.0238	0.0237	0.00
18/06/2007	JFRA On 23-August-07			jFra	9.8100	9.7770	0.0185	0.0184	0.00
18/06/2007	JFRA On 01-November-07			jFra	9.9500	9.9070	0.0260	0.0259	0.00
18/06/2007	JN02 On 07-February-08			jNote	9.5700	9.5770	0.1717	0.1718	0.00
18/06/2007	JN02 On 02-August-07			jNote	9.7400	9.7250	0.1760	0.1758	0.00
18/06/2007	JN02 On 01-November-07			jNote	9.6800	9.6680	0.1749	0.1748	0.00
18/06/2007	JN05 On 07-February-08			jNote	9.1600	9.1930	0.3627	0.3638	0.00
18/06/2007	JN05 On 02-August-07			jNote	9.3000	9.3270	0.3669	0.3680	0.00
18/06/2007	JN05 On 01-November-07			jNote	9.2400	9.2700	0.3651	0.3662	0.00
18/06/2007	JN10 On 07-February-08			jNote	8.7000	8.7300	0.5702	0.5714	0.00
18/06/2007	JN10 On 02-August-07			jNote	8.8300	8.8460	0.5756	0.5765	0.00
18/06/2007	JN10 On 01-November-07			jNote	8.7700	8.7930	0.5734	0.5744	0.00
18/06/2007	JROD On 29-June-07			jRod	8.7900	8.7890	0.0022	0.0027	0.00
18/06/2007	JROD On 31-July-07			jRod	9.0900	9.1030	0.0030	0.0035	0.00
18/06/2007	JROD On 31-August-07			jRod	9.4800	9.4980	0.0039	0.0044	0.00
18/06/2007	JROD On 28-September-07			jRod	9.2600	9.2710	0.0064	0.0069	0.00
18/06/2007	JROD On 31-October-07			jRod	9.4800	9.4890	0.0075	0.0080	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2007	JROD On 30-November-07			jRod	9.6800	9.6950	0.0084	0.0089	0.00
18/06/2007	JROD On 31-December-07			jRod	9.4700	9.4830	0.0111	0.0116	0.00
18/06/2007	OTH1 On 02-August-07			Index Future	250.6900	250.1080	250.6890	250.1080	15.00
18/06/2007	R153 On 07-February-08			Bond Future	8.6700	8.6900	115.6136	115.5661	0.00
18/06/2007	R153 On 02-August-07			Bond Future	8.7300	8.7500	116.9069	116.8504	1140.00
18/06/2007	R153 On 01-November-07			Bond Future	8.7000	8.7200	112.9090	112.8567	0.00
18/06/2007	R157 On 07-February-08			Bond Future	8.0300	8.0500	136.1811	136.0475	477.00
18/06/2007	R157 On 02-August-07			Bond Future	8.1300	8.1450	136.7624	136.6220	0.00
18/06/2007	R157 On 01-November-07			Bond Future	8.0800	8.0950	133.0154	132.8781	0.00
18/06/2007	R186 On 07-February-08			Bond Future	7.7300	7.7650	128.8185	128.3469	0.00
18/06/2007	R186 On 02-August-07			Bond Future	7.8200	7.8600	127.8455	127.3732	5.00
18/06/2007	R186 On 01-November-07			Bond Future	7.7800	7.8150	130.8381	130.3661	0.00
18/06/2007	R196 On 07-February-08			Bond Future	8.7500	8.7680	105.7724	105.7536	0.00
18/06/2007	R196 On 02-August-07			Bond Future	9.0300	9.0470	105.7164	105.6976	0.00
18/06/2007	R196 On 01-November-07			Bond Future	8.8900	8.9040	103.1774	103.1577	0.00
18/06/2007	R201 On 07-February-08			Bond Future	8.0500	8.0550	104.9094	104.8563	0.00
18/06/2007	R201 On 02-August-07			Bond Future	8.1900	8.1950	104.1885	104.1329	0.00
18/06/2007	R201 On 01-November-07			Bond Future	8.1300	8.1350	106.6133	106.5589	0.00
18/06/2007	R203 On 07-February-08			Bond Future	7.9000	7.9150	105.7444	105.6097	0.00
18/06/2007	R203 On 02-August-07			Bond Future	8.0200	8.0350	104.8440	104.7059	0.00
18/06/2007	R203 On 01-November-07			Bond Future	7.9600	7.9800	103.1176	102.9811	0.00
18/06/2007	R204 On 07-February-08			Bond Future	7.8800	7.8950	102.0436	101.8987	0.00
18/06/2007	R204 On 02-August-07			Bond Future	7.9900	8.0050	101.1232	100.9755	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2007	R204 On 01-November-07			Bond Future	7.9400	7.9550	103.4764	103.3300	0.00
18/06/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	40549	39652	40549	39652	0.00
18/06/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	3436	4015	3436	4015	0.00
18/06/2007	R206 On 07-February-08			Bond Future	8.0300	8.0400	98.1075	98.0618	0.00
18/06/2007	R206 On 02-August-07			Bond Future	8.1800	8.1900	97.1091	97.0609	0.00
18/06/2007	R206 On 01-November-07			Bond Future	8.1200	8.1250	99.3589	99.3118	0.00
18/06/2007	R207 On 07-February-08			Bond Future	7.8600	7.8800	95.8831	95.7350	0.00
18/06/2007	R207 On 02-August-07			Bond Future	7.9700	7.9900	94.8292	94.6792	0.00
18/06/2007	R207 On 01-November-07			Bond Future	7.9200	7.9400	97.0517	96.9027	0.00
18/06/2007	R209 On 07-February-08			Bond Future	7.4300	7.4650	88.5047	88.0891	0.00
18/06/2007	R209 On 02-August-07			Bond Future	7.5200	7.5550	87.3917	86.9816	631.00
18/06/2007	R209 On 01-November-07			Bond Future	7.4700	7.5100	86.3254	85.9125	0.00
18/06/2007	TRT1 On 02-August-07			Index Future	252.3900	251.9650	252.3880	251.9650	500.00
19/06/2007	\$ / R On 17-March-08			Currency Future	7.3400	7.3339	7.3382	7.3339	0.00
19/06/2007	\$ / R On 17-September-07			Currency Future	7.1700	7.1664	7.1701	7.1664	86.00
19/06/2007	\$ / R On 14-December-07			Currency Future	7.2500	7.2496	7.2536	7.2496	0.00
19/06/2007	ALBI On 07-February-08			Index Future	227.3400	227.4990	227.3400	227.4990	0.00
19/06/2007	ALBI On 02-August-07			Index Future	216.1300	216.3040	216.1320	216.3040	0.00
19/06/2007	ALBI On 01-November-07			Index Future	221.4100	221.5770	221.4090	221.5770	0.00
19/06/2007	CRD1 On 02-August-07			Index Future	108.9200	108.9950	108.9160	108.9950	10.00
19/06/2007	GOVI On 07-February-08			jGovi	267.5400	267.8350	267.5420	267.8350	30.00
19/06/2007	GOVI On 02-August-07			jGovi	255.1800	255.4610	255.1820	255.4610	184.00
19/06/2007	GOVI On 01-November-07			jGovi	261.0200	261.3030	261.0180	261.3030	118.00

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19/06/2007	ILBI On 02-August-07			Index Future	279.0600	279.0300	279.0570	279.0300	0.00
19/06/2007	J153 On 31-August-10			jSwap	9.6200	9.5840	0.0634	0.0624	0.00
19/06/2007	J157 On 15-September-15			jSwap	9.1300	9.1020	0.0073	0.0087	0.00
19/06/2007	J186 On 21-December-26			jSwap	8.4900	8.4520	0.0972	0.0933	0.00
19/06/2007	J201 On 22-December-14			jSwap	9.2000	9.1720	0.0982	0.0968	0.00
19/06/2007	J203 On 15-September-17			jSwap	8.9600	8.9390	0.0994	0.0979	0.00
19/06/2007	J204 On 21-December-18			jSwap	8.8900	8.8720	0.1047	0.1033	0.00
19/06/2007	J207 On 15-January-20			jSwap	8.8300	8.8050	0.0646	0.0631	0.00
19/06/2007	JBAR On 21-December-05			jBar	0.0000	9.6750	0.0000	0.0000	0.00
19/06/2007	JFRA On 07-February-08			jFra	9.9500	9.9060	0.0242	0.0241	0.00
19/06/2007	JFRA On 02-August-07			jFra	9.7800	9.7710	0.0238	0.0238	0.00
19/06/2007	JFRA On 23-August-07			jFra	9.8300	9.8100	0.0185	0.0185	0.00
19/06/2007	JFRA On 01-November-07			jFra	9.9800	9.9520	0.0261	0.0260	0.00
19/06/2007	JN02 On 07-February-08			jNote	9.6200	9.5740	0.1724	0.1717	0.00
19/06/2007	JN02 On 02-August-07			jNote	9.7700	9.7400	0.1765	0.1760	0.00
19/06/2007	JN02 On 01-November-07			jNote	9.7100	9.6770	0.1755	0.1749	0.00
19/06/2007	JN05 On 07-February-08			jNote	9.1900	9.1590	0.3638	0.3627	0.00
19/06/2007	JN05 On 02-August-07			jNote	9.3300	9.2960	0.3681	0.3669	0.00
19/06/2007	JN05 On 01-November-07			jNote	9.2800	9.2380	0.3662	0.3651	0.00
19/06/2007	JN10 On 07-February-08			jNote	8.7300	8.7030	0.5711	0.5702	0.00
19/06/2007	JN10 On 02-August-07			jNote	8.8500	8.8250	0.5765	0.5756	0.00

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19/06/2007	JN10 On 01-November-07			jNote	8.8000	8.7700	0.5743	0.5734	0.00
19/06/2007	JROD On 29-June-07			jRod	8.7800	8.7850	0.0022	0.0022	0.00
19/06/2007	JROD On 31-July-07			jRod	9.0800	9.0890	0.0029	0.0030	0.00
19/06/2007	JROD On 31-August-07			jRod	9.4700	9.4820	0.0039	0.0039	0.00
19/06/2007	JROD On 28-September-07			jRod	9.2600	9.2630	0.0064	0.0064	0.00
19/06/2007	JROD On 31-October-07			jRod	9.4800	9.4790	0.0075	0.0075	0.00
19/06/2007	JROD On 30-November-07			jRod	9.6800	9.6820	0.0084	0.0084	0.00
19/06/2007	JROD On 31-December-07			jRod	9.4700	9.4730	0.0111	0.0111	0.00
19/06/2007	OTH1 On 02-August-07			Index Future	250.3000	250.6890	250.2990	250.6890	15.00
19/06/2007	R153 On 07-February-08			Bond Future	8.6900	8.6700	115.5661	115.6136	0.00
19/06/2007	R153 On 02-August-07			Bond Future	8.7500	8.7300	116.8504	116.9069	1140.00
19/06/2007	R153 On 01-November-07			Bond Future	8.7200	8.7000	112.8567	112.9090	0.00
19/06/2007	R157 On 07-February-08			Bond Future	8.0500	8.0300	136.0475	136.1811	477.00
19/06/2007	R157 On 02-August-07			Bond Future	8.1500	8.1250	136.6220	136.7624	0.00
19/06/2007	R157 On 01-November-07			Bond Future	8.1000	8.0750	132.8781	133.0154	0.00
19/06/2007	R186 On 07-February-08			Bond Future	7.7600	7.7250	128.4646	128.8185	0.00
19/06/2007	R186 On 02-August-07			Bond Future	7.8500	7.8200	127.4910	127.8455	5.00
19/06/2007	R186 On 01-November-07			Bond Future	7.8100	7.7750	130.4838	130.8381	0.00
19/06/2007	R196 On 07-February-08			Bond Future	8.8100	8.7490	105.7151	105.7724	0.00
19/06/2007	R196 On 02-August-07			Bond Future	9.0800	9.0340	105.6514	105.7164	0.00
19/06/2007	R196 On 01-November-07			Bond Future	8.9400	8.8880	103.1135	103.1774	0.00
19/06/2007	R201 On 07-February-08			Bond Future	8.0600	8.0450	104.8563	104.9094	0.00
19/06/2007	R201 On 02-August-07			Bond Future	8.2000	8.1850	104.1329	104.1885	0.00
19/06/2007	R201 On 01-November-07			Bond Future	8.1400	8.1250	106.5589	106.6133	0.00

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19/06/2007	R203 On 07-February-08			Bond Future	7.9200	7.8950	105.6097	105.7444	0.00
19/06/2007	R203 On 02-August-07			Bond Future	8.0400	8.0150	104.7059	104.8440	0.00
19/06/2007	R203 On 01-November-07			Bond Future	7.9800	7.9600	102.9811	103.1176	0.00
19/06/2007	R204 On 07-February-08			Bond Future	7.9000	7.8750	101.8987	102.0436	0.00
19/06/2007	R204 On 02-August-07			Bond Future	8.0100	7.9850	100.9755	101.1232	0.00
19/06/2007	R204 On 01-November-07			Bond Future	7.9600	7.9350	103.3300	103.4764	0.00
19/06/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	39209	40549	39209	40549	0.00
19/06/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	3572	3436	3572	3436	0.00
19/06/2007	R206 On 07-February-08			Bond Future	8.0400	8.0300	98.0618	98.1075	0.00
19/06/2007	R206 On 02-August-07			Bond Future	8.1900	8.1800	97.0609	97.1091	0.00
19/06/2007	R206 On 01-November-07			Bond Future	8.1300	8.1150	99.3118	99.3589	0.00
19/06/2007	R207 On 07-February-08			Bond Future	7.8800	7.8600	95.7350	95.8831	0.00
19/06/2007	R207 On 02-August-07			Bond Future	7.9900	7.9700	94.6792	94.8292	0.00
19/06/2007	R207 On 01-November-07			Bond Future	7.9400	7.9200	96.9027	97.0517	0.00
19/06/2007	R209 On 07-February-08			Bond Future	7.4600	7.4250	88.1927	88.5047	0.00
19/06/2007	R209 On 02-August-07			Bond Future	7.5500	7.5150	87.0838	87.3917	631.00
19/06/2007	R209 On 01-November-07			Bond Future	7.5000	7.4700	86.0154	86.3254	0.00
19/06/2007	TRT1 On 02-August-07			Index Future	252.1100	252.3880	252.1100	252.3880	500.00
20/06/2007	\$ / R On 17-March-08			Currency Future	7.3300	7.3382	7.3325	7.3382	0.00
20/06/2007	\$ / R On 17-September-07			Currency Future	7.1600	7.1701	7.1617	7.1701	86.00
20/06/2007	\$ / R On 14-December-07			Currency Future	7.2500	7.2536	7.2454	7.2536	0.00
20/06/2007	ALBI On 07-February-08			Index Future	266.6700	227.3400	266.6680	227.3400	0.00
20/06/2007	ALBI On 02-August-07			Index Future	253.4900	216.1320	253.4860	216.1320	0.00

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20/06/2007	ALBI On 01-November-07			Index Future	259.7000	221.4090	259.7000	221.4090	0.00
20/06/2007	CRD1 On 02-August-07			Index Future	108.5400	108.9160	108.5370	108.9160	10.00
20/06/2007	GOVI On 07-February-08			jGovi	266.5800	267.5420	266.5780	267.5420	30.00
20/06/2007	GOVI On 02-August-07			jGovi	254.2600	255.1820	254.2625	255.1820	184.00
20/06/2007	GOVI On 01-November-07			jGovi	260.0800	261.0180	260.0765	261.0180	118.00
20/06/2007	ILBI On 02-August-07			Index Future	278.9900	279.0570	278.9900	279.0570	0.00
20/06/2007	J153 On 31-August-10			jSwap	9.6900	9.6180	0.0654	0.0634	0.00
20/06/2007	J157 On 15-September-15			jSwap	9.1900	9.1260	0.0037	0.0073	0.00
20/06/2007	J186 On 21-December-26			jSwap	8.5300	8.4940	0.1006	0.0972	0.00
20/06/2007	J201 On 22-December-14			jSwap	9.2500	9.1980	0.1013	0.0982	0.00
20/06/2007	J203 On 15-September-17			jSwap	9.0300	8.9630	0.1035	0.0994	0.00
20/06/2007	J204 On 21-December-18			jSwap	8.9500	8.8920	0.1086	0.1047	0.00
20/06/2007	J207 On 15-January-20			jSwap	8.8800	8.8250	0.0686	0.0646	0.00
20/06/2007	JBAR On 21-December-05			jBar	9.6900	0.0000	0.0000	0.0000	0.00
20/06/2007	JFRA On 07-February-08			jFra	9.9700	9.9490	0.0243	0.0242	0.00
20/06/2007	JFRA On 02-August-07			jFra	9.8200	9.7840	0.0239	0.0238	0.00
20/06/2007	JFRA On 23-August-07			jFra	9.8800	9.8310	0.0186	0.0185	0.00
20/06/2007	JFRA On 01-November-07			jFra	9.9900	9.9750	0.0261	0.0261	0.00
20/06/2007	JN02 On 07-February-08			jNote	9.6900	9.6160	0.1736	0.1724	0.00
20/06/2007	JN02 On 02-August-07			jNote	9.8200	9.7710	0.1773	0.1765	0.00

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20/06/2007	JN02 On 01-November-07			jNote	9.7700	9.7140	0.1765	0.1755	0.00
20/06/2007	JN05 On 07-February-08			jNote	9.2800	9.1940	0.3663	0.3638	0.00
20/06/2007	JN05 On 02-August-07			jNote	9.4100	9.3340	0.3704	0.3681	0.00
20/06/2007	JN05 On 01-November-07			jNote	9.3500	9.2750	0.3687	0.3662	0.00
20/06/2007	JN10 On 07-February-08			jNote	8.8000	8.7280	0.5737	0.5711	0.00
20/06/2007	JN10 On 02-August-07			jNote	8.9200	8.8500	0.5791	0.5765	0.00
20/06/2007	JN10 On 01-November-07			jNote	8.8600	8.7950	0.5769	0.5743	0.00
20/06/2007	JROD On 29-June-07			jRod	8.7800	8.7820	0.0022	0.0022	0.00
20/06/2007	JROD On 31-July-07			jRod	9.0800	9.0820	0.0029	0.0029	0.00
20/06/2007	JROD On 31-August-07			jRod	9.4800	9.4730	0.0039	0.0039	0.00
20/06/2007	JROD On 28-September-07			jRod	9.2600	9.2590	0.0064	0.0064	0.00
20/06/2007	JROD On 31-October-07			jRod	9.4800	9.4750	0.0075	0.0075	0.00
20/06/2007	JROD On 30-November-07			jRod	9.6800	9.6790	0.0084	0.0084	0.00
20/06/2007	JROD On 31-December-07			jRod	9.4700	9.4700	0.0111	0.0111	0.00
20/06/2007	OTH1 On 02-August-07			Index Future	249.3000	250.2990	249.2950	250.2990	15.00
20/06/2007	R153 On 07-February-08			Bond Future	8.7700	8.6900	115.3761	115.5661	0.00
20/06/2007	R153 On 02-August-07			Bond Future	8.8300	8.7500	116.6247	116.8504	1140.00
20/06/2007	R153 On 01-November-07			Bond Future	8.8000	8.7200	112.6478	112.8567	0.00
20/06/2007	R157 On 07-February-08			Bond Future	8.1100	8.0500	135.6478	136.0475	477.00
20/06/2007	R157 On 02-August-07			Bond Future	8.2100	8.1450	136.2018	136.6220	0.00
20/06/2007	R157 On 01-November-07			Bond Future	8.1600	8.0950	132.4675	132.8781	0.00
20/06/2007	R186 On 07-February-08			Bond Future	7.8100	7.7550	127.8780	128.4646	0.00
20/06/2007	R186 On 02-August-07			Bond Future	7.9000	7.8500	126.9035	127.4910	5.00
20/06/2007	R186 On 01-November-07			Bond Future	7.8600	7.8050	129.8967	130.4838	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2007	R196 On 07-February-08			Bond Future	8.9000	8.8070	105.6224	105.7151	0.00
20/06/2007	R196 On 02-August-07			Bond Future	9.1500	9.0790	105.5490	105.6514	0.00
20/06/2007	R196 On 01-November-07			Bond Future	9.0200	8.9400	103.0115	103.1135	0.00
20/06/2007	R201 On 07-February-08			Bond Future	8.1300	8.0550	104.4855	104.8563	0.00
20/06/2007	R201 On 02-August-07			Bond Future	8.2700	8.1950	103.7448	104.1329	0.00
20/06/2007	R201 On 01-November-07			Bond Future	8.2100	8.1350	106.1791	106.5589	0.00
20/06/2007	R203 On 07-February-08			Bond Future	7.9800	7.9150	105.2071	105.6097	0.00
20/06/2007	R203 On 02-August-07			Bond Future	8.1000	8.0350	104.2931	104.7059	0.00
20/06/2007	R203 On 01-November-07			Bond Future	8.0400	7.9800	102.5730	102.9811	0.00
20/06/2007	R204 On 07-February-08			Bond Future	7.9600	7.8950	101.4656	101.8987	0.00
20/06/2007	R204 On 02-August-07			Bond Future	8.0700	8.0050	100.5343	100.9755	0.00
20/06/2007	R204 On 01-November-07			Bond Future	8.0200	7.9550	102.8927	103.3300	0.00
20/06/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	35488	39209	35488	39209	0.00
20/06/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	4263	3572	4263	3572	0.00
20/06/2007	R206 On 07-February-08			Bond Future	8.1100	8.0400	97.7426	98.0618	0.00
20/06/2007	R206 On 02-August-07			Bond Future	8.2600	8.1900	96.7239	97.0609	0.00
20/06/2007	R206 On 01-November-07			Bond Future	8.2000	8.1250	98.9833	99.3118	0.00
20/06/2007	R207 On 07-February-08			Bond Future	7.9400	7.8800	95.2927	95.7350	0.00
20/06/2007	R207 On 02-August-07			Bond Future	8.0500	7.9900	94.2313	94.6792	0.00
20/06/2007	R207 On 01-November-07			Bond Future	8.0000	7.9400	96.4574	96.9027	0.00
20/06/2007	R209 On 07-February-08			Bond Future	7.5100	7.4550	87.6766	88.1927	0.00
20/06/2007	R209 On 02-August-07			Bond Future	7.6000	7.5450	86.5747	87.0838	631.00
20/06/2007	R209 On 01-November-07			Bond Future	7.5500	7.5000	85.5027	86.0154	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2007	TRT1 On 02-August-07			Index Future	251.2000	252.1100	251.1990	252.1100	500.00
21/06/2007	\$ / R On 17-March-08			Currency Future	7.4000	7.3325	7.3959	7.3325	500.00
21/06/2007	\$ / R On 17-September-07			Currency Future	7.2200	7.1617	7.2218	7.1617	586.00
21/06/2007	\$ / R On 14-December-07			Currency Future	7.3100	7.2454	7.3073	7.2454	555.00
21/06/2007	ALBI On 07-February-08			Index Future	265.6200	266.6680	265.6200	266.6680	0.00
21/06/2007	ALBI On 02-August-07			Index Future	252.4600	253.4860	252.4580	253.4860	0.00
21/06/2007	ALBI On 01-November-07			Index Future	258.6500	259.7000	258.6510	259.7000	0.00
21/06/2007	CRD1 On 02-August-07			Index Future	108.1700	108.5370	108.1740	108.5370	10.00
21/06/2007	GOVI On 07-February-08			jGovi	265.4900	266.5780	265.4930	266.5780	30.00
21/06/2007	GOVI On 02-August-07			jGovi	253.2300	254.2625	253.2270	254.2625	184.00
21/06/2007	GOVI On 01-November-07			jGovi	259.0200	260.0765	259.0180	260.0765	118.00
21/06/2007	ILBI On 02-August-07			Index Future	278.8200	278.9900	278.8180	278.9900	0.00
21/06/2007	J153 On 31-August-10			jSwap	9.7900	9.6850	0.0685	0.0654	0.00
21/06/2007	J157 On 15-September-15			jSwap	9.2900	9.1870	0.0021	0.0037	0.00
21/06/2007	J186 On 21-December-26			jSwap	8.5100	8.5320	0.0933	0.1006	0.00
21/06/2007	J201 On 22-December-14			jSwap	9.3700	9.2540	0.0982	0.1013	0.00
21/06/2007	J203 On 15-September-17			jSwap	9.1100	9.0270	0.1087	0.1035	0.00
21/06/2007	J204 On 21-December-18			jSwap	9.0100	8.9480	0.1050	0.1086	0.00
21/06/2007	J207 On 15-January-20			jSwap	8.9500	8.8780	0.0736	0.0686	0.00
21/06/2007	JBAR On 21-December-05			jBar	9.7200	9.6880	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2007	JFRA On 07-February-08			jFra	10.0200	9.9730	0.0244	0.0243	0.00
21/06/2007	JFRA On 02-August-07			jFra	9.8300	9.8200	0.0239	0.0239	0.00
21/06/2007	JFRA On 23-August-07			jFra	9.8700	9.8810	0.0186	0.0186	0.00
21/06/2007	JFRA On 01-November-07			jFra	10.0300	9.9940	0.0262	0.0261	0.00
21/06/2007	JN02 On 07-February-08			jNote	9.8100	9.6890	0.1757	0.1736	0.00
21/06/2007	JN02 On 02-August-07			jNote	9.8900	9.8160	0.1785	0.1773	0.00
21/06/2007	JN02 On 01-November-07			jNote	9.8700	9.7710	0.1782	0.1765	0.00
21/06/2007	JN05 On 07-February-08			jNote	9.4100	9.2760	0.3705	0.3663	0.00
21/06/2007	JN05 On 02-August-07			jNote	9.5400	9.4080	0.3745	0.3704	0.00
21/06/2007	JN05 On 01-November-07			jNote	9.4900	9.3520	0.3728	0.3687	0.00
21/06/2007	JN10 On 07-February-08			jNote	8.8900	8.7960	0.5767	0.5737	0.00
21/06/2007	JN10 On 02-August-07			jNote	9.0100	8.9170	0.5823	0.5791	0.00
21/06/2007	JN10 On 01-November-07			jNote	8.9500	8.8620	0.5799	0.5769	0.00
21/06/2007	JROD On 29-June-07			jRod	8.7800	8.7810	0.0022	0.0022	0.00
21/06/2007	JROD On 31-July-07			jRod	9.0800	9.0800	0.0029	0.0029	0.00
21/06/2007	JROD On 31-August-07			jRod	9.4800	9.4760	0.0039	0.0039	0.00
21/06/2007	JROD On 28-September-07			jRod	9.2800	9.2620	0.0065	0.0064	0.00
21/06/2007	JROD On 31-October-07			jRod	9.5100	9.4780	0.0077	0.0075	0.00
21/06/2007	JROD On 30-November-07			jRod	9.7300	9.6800	0.0086	0.0084	0.00
21/06/2007	JROD On 31-December-07			jRod	9.5100	9.4700	0.0113	0.0111	0.00
21/06/2007	OTH1 On 02-August-07			Index Future	248.1700	249.2950	248.1720	249.2950	15.00
21/06/2007	R153 On 07-February-08			Bond Future	8.9200	8.7700	115.0328	115.3761	0.00
21/06/2007	R153 On 02-August-07			Bond Future	8.9600	8.8300	116.2592	116.6247	1140.00
21/06/2007	R153 On 01-November-07			Bond Future	8.9600	8.8000	112.2446	112.6478	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
21/06/2007	R157 On 07-February-08			Bond Future	8.1900	8.1100	135.1504	135.6478	477.00
21/06/2007	R157 On 02-August-07			Bond Future	8.2800	8.2050	135.6792	136.2018	0.00
21/06/2007	R157 On 01-November-07			Bond Future	8.2300	8.1550	131.9566	132.4675	0.00
21/06/2007	R186 On 07-February-08			Bond Future	7.8900	7.8050	126.9479	127.8780	0.00
21/06/2007	R186 On 02-August-07			Bond Future	7.9800	7.9000	125.9721	126.9035	5.00
21/06/2007	R186 On 01-November-07			Bond Future	7.9400	7.8550	128.9081	129.8967	0.00
21/06/2007	R196 On 07-February-08			Bond Future	9.0500	8.9010	105.4728	105.6224	0.00
21/06/2007	R196 On 02-August-07			Bond Future	9.2800	9.1500	105.3590	105.5490	0.00
21/06/2007	R196 On 01-November-07			Bond Future	9.1700	9.0230	102.8375	103.0115	0.00
21/06/2007	R201 On 07-February-08			Bond Future	8.2000	8.1250	104.0901	104.4855	0.00
21/06/2007	R201 On 02-August-07			Bond Future	8.3400	8.2650	103.3309	103.7448	0.00
21/06/2007	R201 On 01-November-07			Bond Future	8.2800	8.2050	105.7742	106.1791	0.00
21/06/2007	R203 On 07-February-08			Bond Future	8.0500	7.9750	104.7399	105.2071	0.00
21/06/2007	R203 On 02-August-07			Bond Future	8.1700	8.0950	103.7801	104.2931	0.00
21/06/2007	R203 On 01-November-07			Bond Future	8.1200	8.0400	102.0660	102.5730	0.00
21/06/2007	R204 On 07-February-08			Bond Future	8.0300	7.9550	100.9277	101.4656	0.00
21/06/2007	R204 On 02-August-07			Bond Future	8.1400	8.0650	99.9864	100.5343	0.00
21/06/2007	R204 On 01-November-07			Bond Future	8.0900	8.0150	102.3496	102.8927	0.00
21/06/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	31067	35488	31067	35488	0.00
21/06/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	5321	4263	5321	4263	0.00
21/06/2007	R206 On 07-February-08			Bond Future	8.1800	8.1100	97.4246	97.7426	0.00
21/06/2007	R206 On 02-August-07			Bond Future	8.3400	8.2600	96.3407	96.7239	0.00
21/06/2007	R206 On 01-November-07			Bond Future	8.2700	8.1950	98.6327	98.9833	0.00
21/06/2007	R207 On 07-February-08			Bond Future	8.0200	7.9400	94.7435	95.2927	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
21/06/2007	R207 On 02-August-07			Bond Future	8.1200	8.0500	93.7493	94.2313	0.00
21/06/2007	R207 On 01-November-07			Bond Future	8.0800	8.0000	95.9046	96.4574	0.00
21/06/2007	R209 On 07-February-08			Bond Future	7.5900	7.5050	86.8612	87.6766	0.00
21/06/2007	R209 On 02-August-07			Bond Future	7.6800	7.5950	85.7703	86.5747	631.00
21/06/2007	R209 On 01-November-07			Bond Future	7.6400	7.5500	84.6425	85.5027	0.00
21/06/2007	TRT1 On 02-August-07			Index Future	250.1700	251.1990	250.1740	251.1990	500.00
22/06/2007	\$ / R On 17-March-08			Currency Future	7.3800	7.3959	7.3790	7.3959	500.00
22/06/2007	\$ / R On 17-September-07			Currency Future	7.2100	7.2218	7.2066	7.2218	586.00
22/06/2007	\$ / R On 14-December-07			Currency Future	7.2900	7.3073	7.2921	7.3073	555.00
22/06/2007	ALBI On 07-February-08			Index Future	265.5200	265.6200	265.5180	265.6200	0.00
22/06/2007	ALBI On 02-August-07			Index Future	252.3800	252.4580	252.3840	252.4580	0.00
22/06/2007	ALBI On 01-November-07			Index Future	258.5700	258.6510	258.5690	258.6510	0.00
22/06/2007	CRD1 On 02-August-07			Index Future	108.1200	108.1740	108.1200	108.1740	10.00
22/06/2007	GOVI On 07-February-08			jGovi	265.3100	265.4930	265.3050	265.4930	30.00
22/06/2007	GOVI On 02-August-07			jGovi	253.0500	253.2270	253.0480	253.2270	94.00
22/06/2007	GOVI On 01-November-07			jGovi	258.8300	259.0180	258.8340	259.0180	118.00
22/06/2007	ILBI On 02-August-07			Index Future	278.7400	278.8180	278.7440	278.8180	0.00
22/06/2007	J153 On 31-August-10			jSwap	9.7700	9.7920	0.0680	0.0685	0.00
22/06/2007	J157 On 15-September-15			jSwap	9.2700	9.2850	0.0011	0.0021	0.00
22/06/2007	J186 On 21-December-26			jSwap	8.5000	8.5130	0.0923	0.0933	0.00
22/06/2007	J201 On 22-December-14			jSwap	9.3500	9.3680	0.0972	0.0982	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
22/06/2007	J203 On 15-September-17			jSwap	9.0900	9.1110	0.1077	0.1087	0.00
22/06/2007	J204 On 21-December-18			jSwap	8.9900	9.0060	0.1041	0.1050	0.00
22/06/2007	J207 On 15-January-20			jSwap	8.9300	8.9460	0.0727	0.0736	0.00
22/06/2007	JBAR On 21-December-05			jBar	9.7300	9.7170	0.0000	0.0000	0.00
22/06/2007	JFRA On 07-February-08			jFra	9.9800	10.0200	0.0243	0.0244	0.00
22/06/2007	JFRA On 02-August-07			jFra	9.8200	9.8320	0.0239	0.0239	0.00
22/06/2007	JFRA On 23-August-07			jFra	9.8600	9.8670	0.0186	0.0186	0.00
22/06/2007	JFRA On 01-November-07			jFra	10.0100	10.0290	0.0262	0.0262	0.00
22/06/2007	JN02 On 07-February-08			jNote	9.8000	9.8130	0.1754	0.1757	0.00
22/06/2007	JN02 On 02-August-07			jNote	9.8800	9.8920	0.1784	0.1785	0.00
22/06/2007	JN02 On 01-November-07			jNote	9.8600	9.8720	0.1779	0.1782	0.00
22/06/2007	JN05 On 07-February-08			jNote	9.3800	9.4130	0.3696	0.3705	0.00
22/06/2007	JN05 On 02-August-07			jNote	9.5100	9.5370	0.3735	0.3745	0.00
22/06/2007	JN05 On 01-November-07			jNote	9.4500	9.4860	0.3718	0.3728	0.00
22/06/2007	JN10 On 07-February-08			jNote	8.8700	8.8850	0.5762	0.5767	0.00
22/06/2007	JN10 On 02-August-07			jNote	8.9900	9.0060	0.5816	0.5823	0.00
22/06/2007	JN10 On 01-November-07			jNote	8.9300	8.9510	0.5794	0.5799	0.00
22/06/2007	JROD On 29-June-07			jRod	8.7800	8.7800	0.0027	0.0022	0.00
22/06/2007	JROD On 31-July-07			jRod	9.0700	9.0780	0.0034	0.0029	0.00
22/06/2007	JROD On 31-August-07			jRod	9.4700	9.4830	0.0043	0.0039	0.00
22/06/2007	JROD On 28-September-07			jRod	9.2700	9.2750	0.0069	0.0065	0.00
22/06/2007	JROD On 31-October-07			jRod	9.5100	9.5070	0.0081	0.0077	0.00
22/06/2007	JROD On 30-November-07			jRod	9.7300	9.7250	0.0091	0.0086	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
22/06/2007	JROD On 31-December-07			jRod	9.5200	9.5100	0.0119	0.0113	0.00
22/06/2007	OTH1 On 02-August-07			Index Future	247.9800	248.1720	247.9810	248.1720	15.00
22/06/2007	R153 On 07-February-08			Bond Future	8.9200	8.9150	115.0328	115.0328	0.00
22/06/2007	R153 On 02-August-07			Bond Future	8.9600	8.9600	116.2592	116.2592	1140.00
22/06/2007	R153 On 01-November-07			Bond Future	8.9600	8.9550	112.2446	112.2446	0.00
22/06/2007	R157 On 07-February-08			Bond Future	8.2100	8.1850	135.0182	135.1504	477.00
22/06/2007	R157 On 02-August-07			Bond Future	8.3000	8.2800	135.5402	135.6792	0.00
22/06/2007	R157 On 01-November-07			Bond Future	8.2500	8.2300	131.8208	131.9566	0.00
22/06/2007	R186 On 07-February-08			Bond Future	7.9000	7.8850	126.8323	126.9479	0.00
22/06/2007	R186 On 02-August-07			Bond Future	7.9900	7.9800	125.8564	125.9721	5.00
22/06/2007	R186 On 01-November-07			Bond Future	7.9500	7.9400	128.7926	128.9081	0.00
22/06/2007	R196 On 07-February-08			Bond Future	9.0500	9.0530	105.4797	105.4728	0.00
22/06/2007	R196 On 02-August-07			Bond Future	9.2700	9.2820	105.3762	105.3590	0.00
22/06/2007	R196 On 01-November-07			Bond Future	9.1600	9.1650	102.8497	102.8375	0.00
22/06/2007	R201 On 07-February-08			Bond Future	8.2200	8.2000	103.9850	104.0901	0.00
22/06/2007	R201 On 02-August-07			Bond Future	8.3600	8.3400	103.2210	103.3309	0.00
22/06/2007	R201 On 01-November-07			Bond Future	8.3000	8.2800	105.6665	105.7742	0.00
22/06/2007	R203 On 07-February-08			Bond Future	8.0700	8.0450	104.6069	104.7399	0.00
22/06/2007	R203 On 02-August-07			Bond Future	8.1900	8.1700	103.6439	103.7801	0.00
22/06/2007	R203 On 01-November-07			Bond Future	8.1400	8.1150	101.9313	102.0660	0.00
22/06/2007	R204 On 07-February-08			Bond Future	8.0500	8.0300	100.7849	100.9277	0.00
22/06/2007	R204 On 02-August-07			Bond Future	8.1600	8.1400	99.8410	99.9864	0.00
22/06/2007	R204 On 01-November-07			Bond Future	8.1100	8.0900	102.2055	102.3496	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
22/06/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	29825	31067	29825	31067	0.00
22/06/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	5533	5321	5533	5321	0.00
22/06/2007	R206 On 07-February-08			Bond Future	8.2000	8.1800	97.3340	97.4246	0.00
22/06/2007	R206 On 02-August-07			Bond Future	8.3600	8.3400	96.2451	96.3407	0.00
22/06/2007	R206 On 01-November-07			Bond Future	8.2900	8.2700	98.5395	98.6327	0.00
22/06/2007	R207 On 07-February-08			Bond Future	8.0400	8.0150	94.5978	94.7435	0.00
22/06/2007	R207 On 02-August-07			Bond Future	8.1400	8.1150	93.6016	93.7493	0.00
22/06/2007	R207 On 01-November-07			Bond Future	8.1000	8.0750	95.7580	95.9046	0.00
22/06/2007	R209 On 07-February-08			Bond Future	7.6000	7.5850	86.7601	86.8612	0.00
22/06/2007	R209 On 02-August-07			Bond Future	7.6900	7.6750	85.6706	85.7703	631.00
22/06/2007	R209 On 01-November-07			Bond Future	7.6500	7.6350	84.5423	84.6425	0.00
22/06/2007	TRT1 On 02-August-07			Index Future	250.0000	250.1740	249.9970	250.1740	500.00