



# Derivatives Weekly Statistics Report

From 2007/07/09 To 2007/07/13

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2007	\$ / R On 17-March-08			Currency Future	7.2100	7.2240	7.2087	7.2240	500.00
09/07/2007	\$ / R On 17-September-07			Currency Future	7.0400	7.0500	7.0351	7.0500	910.00
09/07/2007	\$ / R On 14-December-07			Currency Future	7.1200	7.1355	7.1207	7.1355	5085.00
09/07/2007	ALBI On 07-February-08			Index Future	264.9800	264.3570	264.9760	264.3570	0.00
09/07/2007	ALBI On 02-August-07			Index Future	251.7100	251.1100	251.7140	251.1100	0.00
09/07/2007	ALBI On 01-November-07			Index Future	257.9400	257.3220	257.9410	257.3220	0.00
09/07/2007	CRD1 On 02-August-07			Index Future	108.1000	107.9190	108.0980	107.9190	10.00
09/07/2007	GOVI On 07-February-08			jGovi	264.8700	264.3320	264.8670	264.3320	30.00
09/07/2007	GOVI On 02-August-07			jGovi	252.6300	252.1220	252.6330	252.1220	69.00
09/07/2007	GOVI On 01-November-07			jGovi	258.4000	257.8820	258.4040	257.8820	118.00
09/07/2007	ILBI On 02-August-07			Index Future	275.8400	275.7510	275.8440	275.7510	0.00
09/07/2007	J153 On 31-August-10			jSwap	9.7600	9.7690	0.0677	0.0681	0.00
09/07/2007	J157 On 15-September-15			jSwap	9.3000	9.3110	0.0029	0.0036	0.00
09/07/2007	J186 On 21-December-26			jSwap	8.5600	8.5340	0.0976	0.0954	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
09/07/2007	J201 On 22-December-14			jSwap	9.3700	9.3800	0.0986	0.0992	0.00
09/07/2007	J203 On 15-September-17			jSwap	9.1500	9.1530	0.1115	0.1119	0.00
09/07/2007	J204 On 21-December-18			jSwap	9.0500	9.0530	0.1084	0.1086	0.00
09/07/2007	J207 On 15-January-20			jSwap	8.9900	8.9910	0.0773	0.0773	0.00
09/07/2007	JBAR On 21-December-05			jBar	9.8500	9.8170	0.0000	0.0000	0.00
09/07/2007	JFRA On 07-February-08			jFra	10.1300	10.1480	0.0246	0.0247	0.00
09/07/2007	JFRA On 02-August-07			jFra	9.9200	9.9180	0.0241	0.0241	0.00
09/07/2007	JFRA On 23-August-07			jFra	9.9200	9.9160	0.0187	0.0187	0.00
09/07/2007	JFRA On 01-November-07			jFra	10.1400	10.1470	0.0265	0.0265	0.00
09/07/2007	JN02 On 07-February-08			jNote	9.7800	9.7910	0.1750	0.1752	0.00
09/07/2007	JN02 On 02-August-07			jNote	9.9300	9.9330	0.1791	0.1791	0.00
09/07/2007	JN02 On 01-November-07			jNote	9.8800	9.8860	0.1782	0.1783	0.00
09/07/2007	JN05 On 07-February-08			jNote	9.3500	9.3710	0.3687	0.3693	0.00
09/07/2007	JN05 On 02-August-07			jNote	9.4900	9.5010	0.3727	0.3732	0.00
09/07/2007	JN05 On 01-November-07			jNote	9.4300	9.4480	0.3710	0.3716	0.00
09/07/2007	JN10 On 07-February-08			jNote	8.9200	8.9290	0.5793	0.5795	0.00
09/07/2007	JN10 On 02-August-07			jNote	9.0400	9.0500	0.5846	0.5848	0.00
09/07/2007	JN10 On 01-November-07			jNote	8.9900	8.9970	0.5825	0.5827	0.00
09/07/2007	JROD On 31-July-07			jRod	9.0000	9.0090	0.0028	0.0032	0.00
09/07/2007	JROD On 31-August-07			jRod	9.3900	9.3910	0.0037	0.0041	0.00
09/07/2007	JROD On 28-September-07			jRod	9.7300	9.7210	0.0044	0.0049	0.00
09/07/2007	JROD On 31-October-07			jRod	9.5200	9.5160	0.0077	0.0082	0.00
09/07/2007	JROD On 30-November-07			jRod	9.7800	9.7780	0.0089	0.0093	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
09/07/2007	JROD On 31-December-07			jRod	9.9700	9.9770	0.0099	0.0103	0.00
09/07/2007	OTH1 On 02-August-07			Index Future	247.2600	246.6150	247.2550	246.6150	15.00
09/07/2007	R153 On 07-February-08			Bond Future	8.8200	8.8450	115.2694	115.1984	0.00
09/07/2007	R153 On 02-August-07			Bond Future	8.9200	8.9500	116.3715	116.2872	1140.00
09/07/2007	R153 On 01-November-07			Bond Future	8.9000	8.9250	112.4005	112.3225	0.00
09/07/2007	R157 On 07-February-08			Bond Future	8.2700	8.2950	134.6227	134.4255	477.00
09/07/2007	R157 On 02-August-07			Bond Future	8.3500	8.3800	135.1938	134.9866	11.00
09/07/2007	R157 On 01-November-07			Bond Future	8.3400	8.3650	131.2458	131.0436	0.00
09/07/2007	R186 On 07-February-08			Bond Future	7.9700	8.0100	125.9709	125.5151	0.00
09/07/2007	R186 On 02-August-07			Bond Future	8.0700	8.1100	124.9367	124.4807	5.00
09/07/2007	R186 On 01-November-07			Bond Future	8.0300	8.0700	127.8740	127.4185	0.00
09/07/2007	R196 On 07-February-08			Bond Future	8.9600	8.9430	105.5683	105.5810	0.00
09/07/2007	R196 On 02-August-07			Bond Future	9.2600	9.3020	105.3849	105.3302	0.00
09/07/2007	R196 On 01-November-07			Bond Future	9.1100	9.1400	102.9036	102.8681	0.00
09/07/2007	R201 On 07-February-08			Bond Future	8.2400	8.2650	103.9062	103.7489	0.00
09/07/2007	R201 On 02-August-07			Bond Future	8.3900	8.4150	103.0837	102.9192	0.00
09/07/2007	R201 On 01-November-07			Bond Future	8.3300	8.3600	105.5053	105.3444	0.00
09/07/2007	R203 On 07-February-08			Bond Future	8.1400	8.1700	104.1103	103.9125	0.00
09/07/2007	R203 On 02-August-07			Bond Future	8.2700	8.2950	103.1352	102.9327	0.00
09/07/2007	R203 On 01-November-07			Bond Future	8.2200	8.2450	101.3950	101.1949	0.00
09/07/2007	R204 On 07-February-08			Bond Future	8.1200	8.1500	100.2872	100.0749	0.00
09/07/2007	R204 On 02-August-07			Bond Future	8.2600	8.2900	99.1181	98.9026	0.00
09/07/2007	R204 On 01-November-07			Bond Future	8.2100	8.2400	101.4888	101.2751	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
09/07/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	21662	20694	21662	20694	0.00
09/07/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	4599	5786	4599	5786	0.00
09/07/2007	R206 On 07-February-08			Bond Future	8.2200	8.2500	97.2435	97.1080	0.00
09/07/2007	R206 On 02-August-07			Bond Future	8.3900	8.4150	96.1259	95.9830	0.00
09/07/2007	R206 On 01-November-07			Bond Future	8.3200	8.3500	98.3999	98.2606	0.00
09/07/2007	R207 On 07-February-08			Bond Future	8.1000	8.1150	94.1624	94.0179	0.00
09/07/2007	R207 On 02-August-07			Bond Future	8.2100	8.2300	93.0507	92.9045	0.00
09/07/2007	R207 On 01-November-07			Bond Future	8.1600	8.1800	95.2834	95.1381	0.00
09/07/2007	R209 On 07-February-08			Bond Future	7.6900	7.7300	85.8098	85.4148	0.00
09/07/2007	R209 On 02-August-07			Bond Future	7.7800	7.8200	84.7332	84.3437	633.00
09/07/2007	R209 On 01-November-07			Bond Future	7.7400	7.7800	83.5993	83.2074	0.00
09/07/2007	TRT1 On 02-August-07			Index Future	249.5800	249.0730	249.5810	249.0730	500.00
10/07/2007	\$ / R On 17-March-08			Currency Future	7.2400	7.2087	7.2437	7.2087	1500.00
10/07/2007	\$ / R On 17-September-07			Currency Future	7.0700	7.0351	7.0697	7.0351	910.00
10/07/2007	\$ / R On 14-December-07			Currency Future	7.1600	7.1207	7.1555	7.1207	6085.00
10/07/2007	ALBI On 07-February-08			Index Future	265.2100	264.9760	265.2070	264.9760	0.00
10/07/2007	ALBI On 02-August-07			Index Future	251.9200	251.7140	251.9220	251.7140	0.00
10/07/2007	ALBI On 01-November-07			Index Future	258.1500	257.9410	258.1540	257.9410	0.00
10/07/2007	CRD1 On 02-August-07			Index Future	108.1700	108.0980	108.1690	108.0980	10.00
10/07/2007	GOVI On 07-February-08			jGovi	265.1100	264.8670	265.1140	264.8670	30.00
10/07/2007	GOVI On 02-August-07			jGovi	252.8700	252.6330	252.8690	252.6330	69.00
10/07/2007	GOVI On 01-November-07			jGovi	258.6500	258.4040	258.6450	258.4040	118.00
10/07/2007	ILBI On 02-August-07			Index Future	275.8400	275.8440	275.8440	275.8440	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
10/07/2007	J153 On 31-August-10			jSwap	9.7500	9.7560	0.0674	0.0677	0.00
10/07/2007	J157 On 15-September-15			jSwap	9.2700	9.2990	0.0013	0.0029	0.00
10/07/2007	J186 On 21-December-26			jSwap	8.4900	8.5570	0.0919	0.0976	0.00
10/07/2007	J201 On 22-December-14			jSwap	9.3400	9.3670	0.0971	0.0986	0.00
10/07/2007	J203 On 15-September-17			jSwap	9.1100	9.1450	0.1096	0.1115	0.00
10/07/2007	J204 On 21-December-18			jSwap	9.0100	9.0480	0.1056	0.1084	0.00
10/07/2007	J207 On 15-January-20			jSwap	8.9400	8.9900	0.0738	0.0773	0.00
10/07/2007	JBAR On 21-December-05			jBar	9.8500	9.8460	0.0000	0.0000	0.00
10/07/2007	JFRA On 07-February-08			jFra	10.1600	10.1320	0.0247	0.0246	0.00
10/07/2007	JFRA On 02-August-07			jFra	9.9200	9.9220	0.0241	0.0241	0.00
10/07/2007	JFRA On 23-August-07			jFra	9.9200	9.9210	0.0187	0.0187	0.00
10/07/2007	JFRA On 01-November-07			jFra	10.1500	10.1350	0.0265	0.0265	0.00
10/07/2007	JN02 On 07-February-08			jNote	9.7700	9.7790	0.1749	0.1750	0.00
10/07/2007	JN02 On 02-August-07			jNote	9.9400	9.9310	0.1792	0.1791	0.00
10/07/2007	JN02 On 01-November-07			jNote	9.8800	9.8790	0.1782	0.1782	0.00
10/07/2007	JN05 On 07-February-08			jNote	9.3200	9.3520	0.3676	0.3687	0.00
10/07/2007	JN05 On 02-August-07			jNote	9.4600	9.4860	0.3718	0.3727	0.00
10/07/2007	JN05 On 01-November-07			jNote	9.4000	9.4300	0.3700	0.3710	0.00
10/07/2007	JN10 On 07-February-08			jNote	8.8800	8.9210	0.5774	0.5793	0.00
10/07/2007	JN10 On 02-August-07			jNote	9.0100	9.0410	0.5831	0.5846	0.00
10/07/2007	JN10 On 01-November-07			jNote	8.9500	8.9880	0.5808	0.5825	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
10/07/2007	JROD On 31-July-07			jRod	9.0000	9.0010	0.0027	0.0028	0.00
10/07/2007	JROD On 31-August-07			jRod	9.3800	9.3860	0.0036	0.0037	0.00
10/07/2007	JROD On 28-September-07			jRod	9.7100	9.7250	0.0044	0.0044	0.00
10/07/2007	JROD On 31-October-07			jRod	9.5200	9.5190	0.0077	0.0077	0.00
10/07/2007	JROD On 30-November-07			jRod	9.7800	9.7780	0.0089	0.0089	0.00
10/07/2007	JROD On 31-December-07			jRod	9.9700	9.9690	0.0099	0.0099	0.00
10/07/2007	OTH1 On 02-August-07			Index Future	247.5800	247.2550	247.5810	247.2550	15.00
10/07/2007	R153 On 07-February-08			Bond Future	8.8100	8.8150	115.2931	115.2694	0.00
10/07/2007	R153 On 02-August-07			Bond Future	8.9100	8.9200	116.3995	116.3715	1140.00
10/07/2007	R153 On 01-November-07			Bond Future	8.8900	8.8950	112.4265	112.4005	0.00
10/07/2007	R157 On 07-February-08			Bond Future	8.2500	8.2650	134.7544	134.6227	477.00
10/07/2007	R157 On 02-August-07			Bond Future	8.3300	8.3500	135.3323	135.1938	11.00
10/07/2007	R157 On 01-November-07			Bond Future	8.3200	8.3350	131.3808	131.2458	0.00
10/07/2007	R186 On 07-February-08			Bond Future	7.9500	7.9700	126.1997	125.9709	0.00
10/07/2007	R186 On 02-August-07			Bond Future	8.0500	8.0700	125.1656	124.9367	5.00
10/07/2007	R186 On 01-November-07			Bond Future	8.0100	8.0300	128.1027	127.8740	0.00
10/07/2007	R196 On 07-February-08			Bond Future	8.9400	8.9560	105.5840	105.5683	0.00
10/07/2007	R196 On 02-August-07			Bond Future	9.2500	9.2640	105.4064	105.3849	0.00
10/07/2007	R196 On 01-November-07			Bond Future	9.1000	9.1110	102.9232	102.9036	0.00
10/07/2007	R201 On 07-February-08			Bond Future	8.2300	8.2350	103.9587	103.9062	0.00
10/07/2007	R201 On 02-August-07			Bond Future	8.3800	8.3850	103.1386	103.0837	0.00
10/07/2007	R201 On 01-November-07			Bond Future	8.3200	8.3300	105.5590	105.5053	0.00
10/07/2007	R203 On 07-February-08			Bond Future	8.1100	8.1400	104.3085	104.1103	0.00

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10/07/2007	R203 On 02-August-07			Bond Future	8.2400	8.2650	103.3383	103.1352	0.00
10/07/2007	R203 On 01-November-07			Bond Future	8.1900	8.2150	101.5957	101.3950	0.00
10/07/2007	R204 On 07-February-08			Bond Future	8.0900	8.1200	100.5000	100.2872	0.00
10/07/2007	R204 On 02-August-07			Bond Future	8.2300	8.2600	99.3342	99.1181	0.00
10/07/2007	R204 On 01-November-07			Bond Future	8.1800	8.2100	101.7031	101.4888	0.00
10/07/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	23093	21662	23093	21662	0.00
10/07/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	3868	4599	3868	4599	0.00
10/07/2007	R206 On 07-February-08			Bond Future	8.2100	8.2200	97.2888	97.2435	0.00
10/07/2007	R206 On 02-August-07			Bond Future	8.3800	8.3850	96.1736	96.1259	0.00
10/07/2007	R206 On 01-November-07			Bond Future	8.3100	8.3200	98.4465	98.3999	0.00
10/07/2007	R207 On 07-February-08			Bond Future	8.0700	8.0950	94.3798	94.1624	0.00
10/07/2007	R207 On 02-August-07			Bond Future	8.1800	8.2100	93.2705	93.0507	0.00
10/07/2007	R207 On 01-November-07			Bond Future	8.1300	8.1600	95.5020	95.2834	0.00
10/07/2007	R209 On 07-February-08			Bond Future	7.6700	7.6900	86.0084	85.8098	0.00
10/07/2007	R209 On 02-August-07			Bond Future	7.7600	7.7800	84.9291	84.7332	633.00
10/07/2007	R209 On 01-November-07			Bond Future	7.7200	7.7400	83.7964	83.5993	0.00
10/07/2007	TRT1 On 02-August-07			Index Future	249.8200	249.5810	249.8160	249.5810	500.00
11/07/2007	\$ / R On 17-March-08			Currency Future	7.2700	7.2437	7.2708	7.2437	3000.00
11/07/2007	\$ / R On 17-September-07			Currency Future	7.0900	7.0697	7.0944	7.0697	1930.00
11/07/2007	\$ / R On 14-December-07			Currency Future	7.1800	7.1555	7.1812	7.1555	8085.00
11/07/2007	ALBI On 07-February-08			Index Future	264.3900	265.2070	264.3900	265.2070	0.00
11/07/2007	ALBI On 02-August-07			Index Future	251.1300	251.9220	251.1290	251.9220	0.00
11/07/2007	ALBI On 01-November-07			Index Future	257.3400	258.1540	257.3430	258.1540	0.00

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11/07/2007	CRD1 On 02-August-07			Index Future	107.9300	108.1690	107.9270	108.1690	10.00
11/07/2007	GOVI On 07-February-08			jGovi	264.3500	265.1140	264.3500	265.1140	55.00
11/07/2007	GOVI On 02-August-07			jGovi	252.0700	252.8690	252.0710	252.8690	0.00
11/07/2007	GOVI On 01-November-07			jGovi	257.8300	258.6450	257.8280	258.6450	118.00
11/07/2007	ILBI On 02-August-07			Index Future	275.9700	275.8440	275.9680	275.8440	0.00
11/07/2007	J153 On 31-August-10			jSwap	9.8000	9.7450	0.0689	0.0674	0.00
11/07/2007	J157 On 15-September-15			jSwap	9.3400	9.2710	0.0053	0.0013	0.00
11/07/2007	J186 On 21-December-26			jSwap	8.5700	8.4910	0.0989	0.0919	0.00
11/07/2007	J201 On 22-December-14			jSwap	9.4100	9.3350	0.1006	0.0971	0.00
11/07/2007	J203 On 15-September-17			jSwap	9.1800	9.1140	0.1140	0.1096	0.00
11/07/2007	J204 On 21-December-18			jSwap	9.0800	9.0060	0.1105	0.1056	0.00
11/07/2007	J207 On 15-January-20			jSwap	9.0200	8.9440	0.0792	0.0738	0.00
11/07/2007	JBAR On 21-December-05			jBar	9.8500	9.8460	0.0000	0.0000	0.00
11/07/2007	JFRA On 07-February-08			jFra	10.1800	10.1600	0.0248	0.0247	0.00
11/07/2007	JFRA On 02-August-07			jFra	9.9200	9.9210	0.0241	0.0241	0.00
11/07/2007	JFRA On 23-August-07			jFra	9.9300	9.9230	0.0187	0.0187	0.00
11/07/2007	JFRA On 01-November-07			jFra	10.1700	10.1520	0.0266	0.0265	0.00
11/07/2007	JN02 On 07-February-08			jNote	9.8300	9.7740	0.1759	0.1749	0.00
11/07/2007	JN02 On 02-August-07			jNote	9.9700	9.9400	0.1798	0.1792	0.00
11/07/2007	JN02 On 01-November-07			jNote	9.9300	9.8830	0.1790	0.1782	0.00



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11/07/2007	JN05 On 07-February-08			jNote	9.3900	9.3200	0.3698	0.3676	0.00
11/07/2007	JN05 On 02-August-07			jNote	9.5200	9.4610	0.3737	0.3718	0.00
11/07/2007	JN05 On 01-November-07			jNote	9.4700	9.4030	0.3721	0.3700	0.00
11/07/2007	JN10 On 07-February-08			jNote	8.9600	8.8810	0.5808	0.5774	0.00
11/07/2007	JN10 On 02-August-07			jNote	9.0800	9.0090	0.5862	0.5831	0.00
11/07/2007	JN10 On 01-November-07			jNote	9.0300	8.9520	0.5840	0.5808	0.00
11/07/2007	JROD On 31-July-07			jRod	8.9900	8.9960	0.0027	0.0027	0.00
11/07/2007	JROD On 31-August-07			jRod	9.3700	9.3760	0.0036	0.0036	0.00
11/07/2007	JROD On 28-September-07			jRod	9.7000	9.7130	0.0044	0.0044	0.00
11/07/2007	JROD On 31-October-07			jRod	9.5100	9.5150	0.0077	0.0077	0.00
11/07/2007	JROD On 30-November-07			jRod	9.7700	9.7760	0.0089	0.0089	0.00
11/07/2007	JROD On 31-December-07			jRod	9.9700	9.9710	0.0098	0.0099	0.00
11/07/2007	OTH1 On 02-August-07			Index Future	246.4100	247.5810	246.4050	247.5810	15.00
11/07/2007	R153 On 07-February-08			Bond Future	8.8500	8.8050	115.1984	115.2931	0.00
11/07/2007	R153 On 02-August-07			Bond Future	8.9500	8.9100	116.2872	116.3995	1451.00
11/07/2007	R153 On 01-November-07			Bond Future	8.9300	8.8850	112.3225	112.4265	0.00
11/07/2007	R157 On 07-February-08			Bond Future	8.3000	8.2450	134.4255	134.7544	343.00
11/07/2007	R157 On 02-August-07			Bond Future	8.3800	8.3300	134.9866	135.3323	11.00
11/07/2007	R157 On 01-November-07			Bond Future	8.3700	8.3150	131.0436	131.3808	0.00
11/07/2007	R186 On 07-February-08			Bond Future	8.0200	7.9500	125.4015	126.1997	0.00
11/07/2007	R186 On 02-August-07			Bond Future	8.1200	8.0500	124.3670	125.1656	5.00
11/07/2007	R186 On 01-November-07			Bond Future	8.0800	8.0100	127.3051	128.1027	0.00
11/07/2007	R196 On 07-February-08			Bond Future	8.9800	8.9400	105.5426	105.5840	0.00
11/07/2007	R196 On 02-August-07			Bond Future	9.2800	9.2490	105.3561	105.4064	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
11/07/2007	R196 On 01-November-07			Bond Future	9.1300	9.0950	102.8754	102.9232	0.00
11/07/2007	R201 On 07-February-08			Bond Future	8.2700	8.2250	103.7489	103.9587	0.00
11/07/2007	R201 On 02-August-07			Bond Future	8.4200	8.3750	102.9192	103.1386	0.00
11/07/2007	R201 On 01-November-07			Bond Future	8.3600	8.3200	105.3444	105.5590	0.00
11/07/2007	R203 On 07-February-08			Bond Future	8.1700	8.1100	103.9125	104.3085	0.00
11/07/2007	R203 On 02-August-07			Bond Future	8.3000	8.2350	102.9327	103.3383	0.00
11/07/2007	R203 On 01-November-07			Bond Future	8.2500	8.1850	101.1949	101.5957	0.00
11/07/2007	R204 On 07-February-08			Bond Future	8.1500	8.0900	100.0749	100.5000	0.00
11/07/2007	R204 On 02-August-07			Bond Future	8.2900	8.2300	98.9026	99.3342	0.00
11/07/2007	R204 On 01-November-07			Bond Future	8.2400	8.1800	101.2751	101.7031	0.00
11/07/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	19700	23093	19700	23093	0.00
11/07/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	4791	3868	4791	3868	0.00
11/07/2007	R206 On 07-February-08			Bond Future	8.2500	8.2100	97.1080	97.2888	0.00
11/07/2007	R206 On 02-August-07			Bond Future	8.4200	8.3750	95.9830	96.1736	0.00
11/07/2007	R206 On 01-November-07			Bond Future	8.3500	8.3100	98.2606	98.4465	0.00
11/07/2007	R207 On 07-February-08			Bond Future	8.1300	8.0650	93.9457	94.3798	0.00
11/07/2007	R207 On 02-August-07			Bond Future	8.2400	8.1800	92.8315	93.2705	0.00
11/07/2007	R207 On 01-November-07			Bond Future	8.1900	8.1300	95.0655	95.5020	0.00
11/07/2007	R209 On 07-February-08			Bond Future	7.7600	7.6700	85.1206	86.0084	0.00
11/07/2007	R209 On 02-August-07			Bond Future	7.8500	7.7600	84.0535	84.9291	633.00
11/07/2007	R209 On 01-November-07			Bond Future	7.8100	7.7200	82.9154	83.7964	0.00
11/07/2007	TRT1 On 02-August-07			Index Future	249.0200	249.8160	249.0180	249.8160	500.00
12/07/2007	\$/ R On 17-March-08			Currency Future	7.2100	7.2708	7.2110	7.2708	3000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2007	\$ / R On 17-September-07			Currency Future	7.0400	7.0944	7.0350	7.0944	1930.00
12/07/2007	\$ / R On 14-December-07			Currency Future	7.1200	7.1812	7.1224	7.1812	8085.00
12/07/2007	ALBI On 07-February-08			Index Future	264.1700	264.3900	264.1690	264.3900	0.00
12/07/2007	ALBI On 02-August-07			Index Future	250.9200	251.1290	250.9180	251.1290	0.00
12/07/2007	ALBI On 01-November-07			Index Future	257.1300	257.3430	257.1290	257.3430	0.00
12/07/2007	CRD1 On 02-August-07			Index Future	107.8900	107.9270	107.8880	107.9270	10.00
12/07/2007	GOVI On 07-February-08			jGovi	264.2200	264.3500	264.2150	264.3500	55.00
12/07/2007	GOVI On 02-August-07			jGovi	251.9400	252.0710	251.9420	252.0710	0.00
12/07/2007	GOVI On 01-November-07			jGovi	257.7000	257.8280	257.6960	257.8280	118.00
12/07/2007	ILBI On 02-August-07			Index Future	275.9800	275.9680	275.9770	275.9680	0.00
12/07/2007	J153 On 31-August-10			jSwap	9.7900	9.7960	0.0688	0.0689	0.00
12/07/2007	J157 On 15-September-15			jSwap	9.3400	9.3390	0.0053	0.0053	0.00
12/07/2007	J186 On 21-December-26			jSwap	8.5700	8.5730	0.0990	0.0989	0.00
12/07/2007	J201 On 22-December-14			jSwap	9.4100	9.4060	0.1007	0.1006	0.00
12/07/2007	J203 On 15-September-17			jSwap	9.1800	9.1840	0.1140	0.1140	0.00
12/07/2007	J204 On 21-December-18			jSwap	9.0800	9.0810	0.1107	0.1105	0.00
12/07/2007	J207 On 15-January-20			jSwap	9.0200	9.0160	0.0795	0.0792	0.00
12/07/2007	JBAR On 21-December-05			jBar	9.8500	9.8460	0.0000	0.0000	0.00
12/07/2007	JFRA On 07-February-08			jFra	10.1800	10.1830	0.0248	0.0248	0.00
12/07/2007	JFRA On 02-August-07			jFra	9.9300	9.9220	0.0242	0.0241	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
12/07/2007	JFRA On 23-August-07			jFra	9.9300	9.9260	0.0187	0.0187	0.00
12/07/2007	JFRA On 01-November-07			jFra	10.1700	10.1720	0.0266	0.0266	0.00
12/07/2007	JN02 On 07-February-08			jNote	9.8300	9.8300	0.1758	0.1759	0.00
12/07/2007	JN02 On 02-August-07			jNote	9.9800	9.9730	0.1798	0.1798	0.00
12/07/2007	JN02 On 01-November-07			jNote	9.9300	9.9280	0.1789	0.1790	0.00
12/07/2007	JN05 On 07-February-08			jNote	9.3900	9.3900	0.3697	0.3698	0.00
12/07/2007	JN05 On 02-August-07			jNote	9.5200	9.5200	0.3738	0.3737	0.00
12/07/2007	JN05 On 01-November-07			jNote	9.4700	9.4670	0.3721	0.3721	0.00
12/07/2007	JN10 On 07-February-08			jNote	8.9600	8.9600	0.5809	0.5808	0.00
12/07/2007	JN10 On 02-August-07			jNote	9.0800	9.0810	0.5862	0.5862	0.00
12/07/2007	JN10 On 01-November-07			jNote	9.0300	9.0280	0.5841	0.5840	0.00
12/07/2007	JROD On 31-July-07			jRod	8.9900	8.9920	0.0027	0.0027	0.00
12/07/2007	JROD On 31-August-07			jRod	9.3600	9.3670	0.0036	0.0036	0.00
12/07/2007	JROD On 28-September-07			jRod	9.6900	9.7020	0.0044	0.0044	0.00
12/07/2007	JROD On 31-October-07			jRod	9.5100	9.5090	0.0077	0.0077	0.00
12/07/2007	JROD On 30-November-07			jRod	9.7700	9.7700	0.0089	0.0089	0.00
12/07/2007	JROD On 31-December-07			jRod	9.9600	9.9650	0.0098	0.0098	0.00
12/07/2007	OTH1 On 02-August-07			Index Future	246.2900	246.4050	246.2940	246.4050	15.00
12/07/2007	R153 On 07-February-08			Bond Future	8.8800	8.8450	115.1156	115.1984	0.00
12/07/2007	R153 On 02-August-07			Bond Future	8.9600	8.9500	116.2592	116.2872	1451.00
12/07/2007	R153 On 01-November-07			Bond Future	8.9500	8.9250	112.2576	112.3225	0.00
12/07/2007	R157 On 07-February-08			Bond Future	8.3300	8.2950	134.1960	134.4255	343.00
12/07/2007	R157 On 02-August-07			Bond Future	8.3900	8.3800	134.9176	134.9866	11.00
12/07/2007	R157 On 01-November-07			Bond Future	8.3800	8.3650	130.9427	131.0436	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
12/07/2007	R186 On 07-February-08			Bond Future	8.0400	8.0200	125.2315	125.4015	0.00
12/07/2007	R186 On 02-August-07			Bond Future	8.1300	8.1200	124.2536	124.3670	5.00
12/07/2007	R186 On 01-November-07			Bond Future	8.0900	8.0800	127.1918	127.3051	0.00
12/07/2007	R196 On 07-February-08			Bond Future	9.0000	8.9820	105.5240	105.5426	0.00
12/07/2007	R196 On 02-August-07			Bond Future	9.3000	9.2840	105.3403	105.3561	0.00
12/07/2007	R196 On 01-November-07			Bond Future	9.1500	9.1340	102.8583	102.8754	0.00
12/07/2007	R201 On 07-February-08			Bond Future	8.2900	8.2650	103.6442	103.7489	0.00
12/07/2007	R201 On 02-August-07			Bond Future	8.4300	8.4150	102.8372	102.9192	0.00
12/07/2007	R201 On 01-November-07			Bond Future	8.3800	8.3600	105.2641	105.3444	0.00
12/07/2007	R203 On 07-February-08			Bond Future	8.1900	8.1700	103.7809	103.9125	0.00
12/07/2007	R203 On 02-August-07			Bond Future	8.3100	8.2950	102.8317	102.9327	0.00
12/07/2007	R203 On 01-November-07			Bond Future	8.2600	8.2450	101.0950	101.1949	0.00
12/07/2007	R204 On 07-February-08			Bond Future	8.2400	8.1500	99.4416	100.0749	0.00
12/07/2007	R204 On 02-August-07			Bond Future	8.3000	8.2900	98.8310	98.9026	0.00
12/07/2007	R204 On 01-November-07			Bond Future	8.2600	8.2400	101.1685	101.2751	0.00
12/07/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	18978	19700	18978	19700	0.00
12/07/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	4787	4791	4787	4791	0.00
12/07/2007	R206 On 07-February-08			Bond Future	8.2600	8.2500	97.0854	97.1080	0.00
12/07/2007	R206 On 02-August-07			Bond Future	8.4300	8.4150	95.9117	95.9830	0.00
12/07/2007	R206 On 01-November-07			Bond Future	8.3700	8.3500	98.1910	98.2606	0.00
12/07/2007	R207 On 07-February-08			Bond Future	8.1400	8.1250	93.8376	93.9457	0.00
12/07/2007	R207 On 02-August-07			Bond Future	8.2500	8.2400	92.7586	92.8315	0.00
12/07/2007	R207 On 01-November-07			Bond Future	8.2100	8.1900	94.9568	95.0655	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
12/07/2007	R209 On 07-February-08			Bond Future	7.7700	7.7600	85.0717	85.1206	0.00
12/07/2007	R209 On 02-August-07			Bond Future	7.8500	7.8500	84.0535	84.0535	633.00
12/07/2007	R209 On 01-November-07			Bond Future	7.8200	7.8100	82.8669	82.9154	0.00
12/07/2007	TRT1 On 02-August-07			Index Future	248.8900	249.0180	248.8910	249.0180	500.00
13/07/2007	\$ / R On 17-March-08			Currency Future	7.2000	7.2110	7.2007	7.2110	3275.00
13/07/2007	\$ / R On 17-September-07			Currency Future	7.0300	7.0350	7.0259	7.0350	1930.00
13/07/2007	\$ / R On 14-December-07			Currency Future	7.1100	7.1224	7.1125	7.1224	8085.00
13/07/2007	ALBI On 07-February-08			Index Future	264.2700	264.1690	264.2670	264.1690	0.00
13/07/2007	ALBI On 02-August-07			Index Future	251.0100	250.9180	251.0110	250.9180	0.00
13/07/2007	ALBI On 01-November-07			Index Future	257.2300	257.1290	257.2270	257.1290	0.00
13/07/2007	CRD1 On 02-August-07			Index Future	107.8800	107.8880	107.8830	107.8880	10.00
13/07/2007	GOVI On 07-February-08			jGovi	264.1500	264.2150	264.1530	264.2150	55.00
13/07/2007	GOVI On 02-August-07			jGovi	251.8800	251.9420	251.8830	251.9420	0.00
13/07/2007	GOVI On 01-November-07			jGovi	257.6400	257.6960	257.6360	257.6960	118.00
13/07/2007	ILBI On 02-August-07			Index Future	276.0400	275.9770	276.0410	275.9770	0.00
13/07/2007	J153 On 31-August-10			jSwap	9.7700	9.7900	0.0681	0.0688	0.00
13/07/2007	J157 On 15-September-15			jSwap	9.3200	9.3390	0.0042	0.0053	0.00
13/07/2007	J186 On 21-December-26			jSwap	8.5600	8.5730	0.0981	0.0990	0.00
13/07/2007	J201 On 22-December-14			jSwap	9.3900	9.4080	0.0997	0.1007	0.00
13/07/2007	J203 On 15-September-17			jSwap	9.1700	9.1840	0.1130	0.1140	0.00
13/07/2007	J204 On 21-December-18			jSwap	9.0700	9.0840	0.1101	0.1107	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
13/07/2007	J207 On 15-January-20			jSwap	9.0100	9.0200	0.0791	0.0795	0.00
13/07/2007	JBAR On 21-December-05			jBar	0.0000	9.8500	0.0000	0.0000	0.00
13/07/2007	JFRA On 07-February-08			jFra	10.1800	10.1840	0.0248	0.0248	0.00
13/07/2007	JFRA On 02-August-07			jFra	9.9300	9.9250	0.0242	0.0242	0.00
13/07/2007	JFRA On 23-August-07			jFra	9.9300	9.9320	0.0187	0.0187	0.00
13/07/2007	JFRA On 01-November-07			jFra	10.1700	10.1740	0.0266	0.0266	0.00
13/07/2007	JN02 On 07-February-08			jNote	9.8000	9.8270	0.1754	0.1758	0.00
13/07/2007	JN02 On 02-August-07			jNote	9.9700	9.9750	0.1797	0.1798	0.00
13/07/2007	JN02 On 01-November-07			jNote	9.9100	9.9270	0.1786	0.1789	0.00
13/07/2007	JN05 On 07-February-08			jNote	9.3600	9.3890	0.3689	0.3697	0.00
13/07/2007	JN05 On 02-August-07			jNote	9.5000	9.5220	0.3730	0.3738	0.00
13/07/2007	JN05 On 01-November-07			jNote	9.4400	9.4680	0.3713	0.3721	0.00
13/07/2007	JN10 On 07-February-08			jNote	8.9400	8.9610	0.5804	0.5809	0.00
13/07/2007	JN10 On 02-August-07			jNote	9.0600	9.0810	0.5856	0.5862	0.00
13/07/2007	JN10 On 01-November-07			jNote	9.0100	9.0290	0.5835	0.5841	0.00
13/07/2007	JROD On 31-July-07			jRod	8.9800	8.9880	0.0032	0.0027	0.00
13/07/2007	JROD On 31-August-07			jRod	9.3500	9.3600	0.0041	0.0036	0.00
13/07/2007	JROD On 28-September-07			jRod	9.6900	9.6940	0.0048	0.0044	0.00
13/07/2007	JROD On 31-October-07			jRod	9.5000	9.5050	0.0081	0.0077	0.00
13/07/2007	JROD On 30-November-07			jRod	9.7700	9.7650	0.0093	0.0089	0.00
13/07/2007	JROD On 31-December-07			jRod	9.9600	9.9590	0.0103	0.0098	0.00
13/07/2007	OTH1 On 02-August-07			Index Future	246.0600	246.2940	246.0560	246.2940	15.00
13/07/2007	R153 On 07-February-08			Bond Future	8.8700	8.8800	115.1392	115.1156	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
13/07/2007	R153 On 02-August-07			Bond Future	8.9500	8.9600	116.2872	116.2592	1451.00
13/07/2007	R153 On 01-November-07			Bond Future	8.9400	8.9500	112.2835	112.2576	0.00
13/07/2007	R157 On 07-February-08			Bond Future	8.3300	8.3300	134.1960	134.1960	343.00
13/07/2007	R157 On 02-August-07			Bond Future	8.3900	8.3900	134.9176	134.9176	11.00
13/07/2007	R157 On 01-November-07			Bond Future	8.3800	8.3800	130.9427	130.9427	0.00
13/07/2007	R186 On 07-February-08			Bond Future	8.0600	8.0350	125.0053	125.2315	0.00
13/07/2007	R186 On 02-August-07			Bond Future	8.1500	8.1300	124.0272	124.2536	5.00
13/07/2007	R186 On 01-November-07			Bond Future	8.1100	8.0900	126.9656	127.1918	0.00
13/07/2007	R196 On 07-February-08			Bond Future	8.9700	9.0010	105.5555	105.5240	0.00
13/07/2007	R196 On 02-August-07			Bond Future	9.2800	9.2950	105.3690	105.3403	0.00
13/07/2007	R196 On 01-November-07			Bond Future	9.1200	9.1480	102.8914	102.8583	0.00
13/07/2007	R201 On 07-February-08			Bond Future	8.3000	8.2850	103.5920	103.6442	0.00
13/07/2007	R201 On 02-August-07			Bond Future	8.4400	8.4300	102.7825	102.8372	0.00
13/07/2007	R201 On 01-November-07			Bond Future	8.3900	8.3750	105.2106	105.2641	0.00
13/07/2007	R203 On 07-February-08			Bond Future	8.1900	8.1900	103.7809	103.7809	0.00
13/07/2007	R203 On 02-August-07			Bond Future	8.3100	8.3100	102.8317	102.8317	0.00
13/07/2007	R203 On 01-November-07			Bond Future	8.2600	8.2600	101.0950	101.0950	0.00
13/07/2007	R204 On 07-February-08			Bond Future	8.2400	8.2400	99.4416	99.4416	0.00
13/07/2007	R204 On 02-August-07			Bond Future	8.3000	8.3000	98.8310	98.8310	0.00
13/07/2007	R204 On 01-November-07			Bond Future	8.2600	8.2550	101.1685	101.1685	0.00
13/07/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	18763	18978	18763	18978	0.00
13/07/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	4572	4787	4572	4787	0.00
13/07/2007	R206 On 07-February-08			Bond Future	8.2700	8.2550	97.0403	97.0854	0.00
13/07/2007	R206 On 02-August-07			Bond Future	8.4400	8.4300	95.8642	95.9117	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
13/07/2007	R206 On 01-November-07			Bond Future	8.3800	8.3650	98.1447	98.1910	0.00
13/07/2007	R207 On 07-February-08			Bond Future	8.1400	8.1400	93.8376	93.8376	0.00
13/07/2007	R207 On 02-August-07			Bond Future	8.2500	8.2500	92.7586	92.7586	0.00
13/07/2007	R207 On 01-November-07			Bond Future	8.2100	8.2050	94.9568	94.9568	0.00
13/07/2007	R209 On 07-February-08			Bond Future	7.8100	7.7650	84.6823	85.0717	0.00
13/07/2007	R209 On 02-August-07			Bond Future	7.8900	7.8500	83.6691	84.0535	633.00
13/07/2007	R209 On 01-November-07			Bond Future	7.8600	7.8150	82.4806	82.8669	0.00
13/07/2007	TRT1 On 02-August-07			Index Future	248.8300	248.8910	248.8280	248.8910	500.00