



# Derivatives Weekly Statistics Report

From 2007/07/16 To 2007/07/20

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2007	\$ / R On 17-March-08			Currency Future	7.2000	7.2007	7.1970	7.2007	3275.00
16/07/2007	\$ / R On 17-September-07			Currency Future	7.0200	7.0259	7.0219	7.0259	1930.00
16/07/2007	\$ / R On 14-December-07			Currency Future	7.1100	7.1125	7.1088	7.1125	8085.00
16/07/2007	ALBI On 07-February-08			Index Future	264.4100	264.2670	264.4140	264.2670	0.00
16/07/2007	ALBI On 02-August-07			Index Future	251.1500	251.0110	251.1510	251.0110	0.00
16/07/2007	ALBI On 01-November-07			Index Future	257.3800	257.2270	257.3790	257.2270	0.00
16/07/2007	CRD1 On 02-August-07			Index Future	108.0400	107.8830	108.0350	107.8830	10.00
16/07/2007	GOVI On 07-February-08			jGovi	264.5800	264.1530	264.5810	264.1530	55.00
16/07/2007	GOVI On 02-August-07			jGovi	252.2900	251.8830	252.2920	251.8830	0.00
16/07/2007	GOVI On 01-November-07			jGovi	258.0500	257.6360	258.0535	257.6360	118.00
16/07/2007	ILBI On 02-August-07			Index Future	276.1000	276.0410	276.0950	276.0410	0.00
16/07/2007	J153 On 31-August-10			jSwap	9.7700	9.7650	0.0681	0.0681	0.00
16/07/2007	J157 On 15-September-15			jSwap	9.3200	9.3210	0.0040	0.0042	0.00
16/07/2007	J186 On 21-December-26			jSwap	8.5600	8.5630	0.0975	0.0981	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
16/07/2007	J201 On 22-December-14			jSwap	9.3800	9.3850	0.0996	0.0997	0.00
16/07/2007	J203 On 15-September-17			jSwap	9.1700	9.1660	0.1131	0.1130	0.00
16/07/2007	J204 On 21-December-18			jSwap	9.0700	9.0730	0.1098	0.1101	0.00
16/07/2007	J207 On 15-January-20			jSwap	8.9800	9.0130	0.0717	0.0791	0.00
16/07/2007	JBAR On 21-December-05			jBar	9.8700	0.0000	0.0000	0.0000	0.00
16/07/2007	JFRA On 07-February-08			jFra	10.1800	10.1830	0.0248	0.0248	0.00
16/07/2007	JFRA On 02-August-07			jFra	9.9400	9.9330	0.0242	0.0242	0.00
16/07/2007	JFRA On 23-August-07			jFra	9.9500	9.9270	0.0187	0.0187	0.00
16/07/2007	JFRA On 01-November-07			jFra	10.1600	10.1650	0.0265	0.0266	0.00
16/07/2007	JN02 On 07-February-08			jNote	9.8000	9.8020	0.1754	0.1754	0.00
16/07/2007	JN02 On 02-August-07			jNote	9.9600	9.9680	0.1796	0.1797	0.00
16/07/2007	JN02 On 01-November-07			jNote	9.9100	9.9090	0.1786	0.1786	0.00
16/07/2007	JN05 On 07-February-08			jNote	9.3600	9.3610	0.3690	0.3689	0.00
16/07/2007	JN05 On 02-August-07			jNote	9.5000	9.4960	0.3731	0.3730	0.00
16/07/2007	JN05 On 01-November-07			jNote	9.4400	9.4410	0.3713	0.3713	0.00
16/07/2007	JN10 On 07-February-08			jNote	8.9400	8.9440	0.5802	0.5804	0.00
16/07/2007	JN10 On 02-August-07			jNote	9.0600	9.0630	0.5856	0.5856	0.00
16/07/2007	JN10 On 01-November-07			jNote	9.0100	9.0100	0.5834	0.5835	0.00
16/07/2007	JROD On 31-July-07			jRod	8.9800	8.9840	0.0027	0.0032	0.00
16/07/2007	JROD On 31-August-07			jRod	9.3300	9.3520	0.0035	0.0041	0.00
16/07/2007	JROD On 28-September-07			jRod	9.6600	9.6860	0.0043	0.0048	0.00
16/07/2007	JROD On 31-October-07			jRod	9.4900	9.5030	0.0076	0.0081	0.00
16/07/2007	JROD On 30-November-07			jRod	9.7500	9.7660	0.0088	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
16/07/2007	JROD On 31-December-07			jRod	9.9500	9.9610	0.0098	0.0103	0.00
16/07/2007	OTH1 On 02-August-07			Index Future	246.2800	246.0560	246.2810	246.0560	15.00
16/07/2007	R153 On 07-February-08			Bond Future	8.8600	8.8700	115.1629	115.1392	0.00
16/07/2007	R153 On 02-August-07			Bond Future	8.9400	8.9500	116.3153	116.2872	1451.00
16/07/2007	R153 On 01-November-07			Bond Future	8.9300	8.9400	112.3095	112.2835	0.00
16/07/2007	R157 On 07-February-08			Bond Future	8.3000	8.3300	134.3927	134.1960	343.00
16/07/2007	R157 On 02-August-07			Bond Future	8.3600	8.3900	135.1247	134.9176	11.00
16/07/2007	R157 On 01-November-07			Bond Future	8.3500	8.3800	131.1447	130.9427	0.00
16/07/2007	R186 On 07-February-08			Bond Future	8.0400	8.0550	125.2315	125.0053	0.00
16/07/2007	R186 On 02-August-07			Bond Future	8.1300	8.1500	124.2536	124.0272	5.00
16/07/2007	R186 On 01-November-07			Bond Future	8.0900	8.1100	127.1918	126.9656	0.00
16/07/2007	R196 On 07-February-08			Bond Future	8.9800	8.9690	105.5476	105.5555	0.00
16/07/2007	R196 On 02-August-07			Bond Future	9.2800	9.2750	105.3575	105.3690	0.00
16/07/2007	R196 On 01-November-07			Bond Future	9.1300	9.1210	102.8791	102.8914	0.00
16/07/2007	R201 On 07-February-08			Bond Future	8.2700	8.2950	103.7489	103.5920	0.00
16/07/2007	R201 On 02-August-07			Bond Future	8.4100	8.4400	102.9466	102.7825	0.00
16/07/2007	R201 On 01-November-07			Bond Future	8.3600	8.3850	105.3712	105.2106	0.00
16/07/2007	R203 On 07-February-08			Bond Future	8.1600	8.1900	103.9784	103.7809	0.00
16/07/2007	R203 On 02-August-07			Bond Future	8.2800	8.3100	103.0339	102.8317	0.00
16/07/2007	R203 On 01-November-07			Bond Future	8.2300	8.2600	101.2949	101.0950	0.00
16/07/2007	R204 On 07-February-08			Bond Future	8.2100	8.2400	99.6521	99.4416	0.00
16/07/2007	R204 On 02-August-07			Bond Future	8.2700	8.3000	99.0462	98.8310	0.00
16/07/2007	R204 On 01-November-07			Bond Future	8.2300	8.2550	101.3819	101.1685	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
16/07/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	19704	18763	19704	18763	0.00
16/07/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	3360	4572	3360	4572	0.00
16/07/2007	R206 On 07-February-08			Bond Future	8.2400	8.2650	97.1758	97.0403	0.00
16/07/2007	R206 On 02-August-07			Bond Future	8.4100	8.4400	96.0068	95.8642	0.00
16/07/2007	R206 On 01-November-07			Bond Future	8.3500	8.3750	98.2838	98.1447	0.00
16/07/2007	R207 On 07-February-08			Bond Future	8.1100	8.1400	94.0540	93.8376	0.00
16/07/2007	R207 On 02-August-07			Bond Future	8.2200	8.2500	92.9776	92.7586	0.00
16/07/2007	R207 On 01-November-07			Bond Future	8.1800	8.2050	95.1744	94.9568	0.00
16/07/2007	R209 On 07-February-08			Bond Future	7.8300	7.8050	84.4888	84.6823	0.00
16/07/2007	R209 On 02-August-07			Bond Future	7.9100	7.8900	83.4781	83.6691	633.00
16/07/2007	R209 On 01-November-07			Bond Future	7.8800	7.8550	82.2885	82.4806	0.00
16/07/2007	TRT1 On 02-August-07			Index Future	249.2300	248.8280	249.2260	248.8280	500.00
17/07/2007	\$ / R On 17-March-08			Currency Future	7.1900	7.1970	7.1912	7.1970	3775.00
17/07/2007	\$ / R On 17-September-07			Currency Future	7.0200	7.0219	7.0161	7.0219	2930.00
17/07/2007	\$ / R On 14-December-07			Currency Future	7.1000	7.1088	7.1024	7.1088	9385.00
17/07/2007	ALBI On 07-February-08			Index Future	264.0400	264.4140	264.0410	264.4140	0.00
17/07/2007	ALBI On 02-August-07			Index Future	250.7800	251.1510	250.7820	251.1510	0.00
17/07/2007	ALBI On 01-November-07			Index Future	257.0100	257.3790	257.0090	257.3790	0.00
17/07/2007	CRD1 On 02-August-07			Index Future	107.8600	108.0350	107.8610	108.0350	10.00
17/07/2007	GOVI On 07-February-08			jGovi	264.0100	264.5810	264.0080	264.5810	80.00
17/07/2007	GOVI On 02-August-07			jGovi	251.7500	252.2920	251.7460	252.2920	0.00
17/07/2007	GOVI On 01-November-07			jGovi	257.5000	258.0535	257.4950	258.0535	118.00
17/07/2007	ILBI On 02-August-07			Index Future	276.0900	276.0950	276.0930	276.0950	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
17/07/2007	J153 On 31-August-10			jSwap	9.8000	9.7650	0.0691	0.0681	0.00
17/07/2007	J157 On 15-September-15			jSwap	9.3600	9.3170	0.0062	0.0040	0.00
17/07/2007	J186 On 21-December-26			jSwap	8.6000	8.5550	0.1011	0.0975	0.00
17/07/2007	J201 On 22-December-14			jSwap	9.4200	9.3820	0.1015	0.0996	0.00
17/07/2007	J203 On 15-September-17			jSwap	9.2100	9.1660	0.1156	0.1131	0.00
17/07/2007	J204 On 21-December-18			jSwap	9.1100	9.0670	0.1125	0.1098	0.00
17/07/2007	J207 On 15-January-20			jSwap	9.0200	8.9810	0.0746	0.0717	0.00
17/07/2007	JBAR On 21-December-05			jBar	9.8700	9.8670	0.0000	0.0000	0.00
17/07/2007	JFRA On 07-February-08			jFra	10.2000	10.1810	0.0248	0.0248	0.00
17/07/2007	JFRA On 02-August-07			jFra	9.9500	9.9400	0.0242	0.0242	0.00
17/07/2007	JFRA On 23-August-07			jFra	9.9800	9.9530	0.0188	0.0187	0.00
17/07/2007	JFRA On 01-November-07			jFra	10.1700	10.1580	0.0266	0.0265	0.00
17/07/2007	JN02 On 07-February-08			jNote	9.8400	9.8010	0.1760	0.1754	0.00
17/07/2007	JN02 On 02-August-07			jNote	9.9800	9.9640	0.1800	0.1796	0.00
17/07/2007	JN02 On 01-November-07			jNote	9.9400	9.9070	0.1791	0.1786	0.00
17/07/2007	JN05 On 07-February-08			jNote	9.4000	9.3640	0.3701	0.3690	0.00
17/07/2007	JN05 On 02-August-07			jNote	9.5300	9.5000	0.3739	0.3731	0.00
17/07/2007	JN05 On 01-November-07			jNote	9.4700	9.4430	0.3723	0.3713	0.00
17/07/2007	JN10 On 07-February-08			jNote	8.9900	8.9430	0.5821	0.5802	0.00
17/07/2007	JN10 On 02-August-07			jNote	9.1000	9.0640	0.5873	0.5856	0.00
17/07/2007	JN10 On 01-November-07			jNote	9.0500	9.0100	0.5852	0.5834	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
17/07/2007	JROD On 31-July-07			jRod	8.9700	8.9760	0.0027	0.0027	0.00
17/07/2007	JROD On 31-August-07			jRod	9.3200	9.3320	0.0035	0.0035	0.00
17/07/2007	JROD On 28-September-07			jRod	9.6500	9.6620	0.0043	0.0043	0.00
17/07/2007	JROD On 31-October-07			jRod	9.4900	9.4910	0.0076	0.0076	0.00
17/07/2007	JROD On 30-November-07			jRod	9.7500	9.7540	0.0088	0.0088	0.00
17/07/2007	JROD On 31-December-07			jRod	9.9400	9.9480	0.0097	0.0098	0.00
17/07/2007	OTH1 On 02-August-07			Index Future	245.9500	246.2810	245.9540	246.2810	15.00
17/07/2007	R153 On 07-February-08			Bond Future	8.8900	8.8600	115.0919	115.1629	0.00
17/07/2007	R153 On 02-August-07			Bond Future	8.9700	8.9400	116.2311	116.3153	1451.00
17/07/2007	R153 On 01-November-07			Bond Future	8.9600	8.9300	112.2316	112.3095	0.00
17/07/2007	R157 On 07-February-08			Bond Future	8.3500	8.3000	134.0651	134.3927	343.00
17/07/2007	R157 On 02-August-07			Bond Future	8.4100	8.3600	134.7798	135.1247	11.00
17/07/2007	R157 On 01-November-07			Bond Future	8.4000	8.3500	130.8084	131.1447	0.00
17/07/2007	R186 On 07-February-08			Bond Future	8.0800	8.0350	124.7797	125.2315	0.00
17/07/2007	R186 On 02-August-07			Bond Future	8.1700	8.1300	123.8014	124.2536	5.00
17/07/2007	R186 On 01-November-07			Bond Future	8.1300	8.0900	126.7401	127.1918	0.00
17/07/2007	R196 On 07-February-08			Bond Future	9.0100	8.9770	105.5181	105.5476	0.00
17/07/2007	R196 On 02-August-07			Bond Future	9.3100	9.2830	105.3259	105.3575	0.00
17/07/2007	R196 On 01-November-07			Bond Future	9.1600	9.1310	102.8473	102.8791	0.00
17/07/2007	R201 On 07-February-08			Bond Future	8.3200	8.2650	103.4875	103.7489	0.00
17/07/2007	R201 On 02-August-07			Bond Future	8.4600	8.4100	102.6732	102.9466	0.00
17/07/2007	R201 On 01-November-07			Bond Future	8.4100	8.3550	105.1037	105.3712	0.00
17/07/2007	R203 On 07-February-08			Bond Future	8.2100	8.1600	103.6496	103.9784	0.00

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17/07/2007	R203 On 02-August-07			Bond Future	8.3300	8.2800	102.6972	103.0339	0.00
17/07/2007	R203 On 01-November-07			Bond Future	8.2800	8.2300	100.9621	101.2949	0.00
17/07/2007	R204 On 07-February-08			Bond Future	8.2600	8.2100	99.3016	99.6521	0.00
17/07/2007	R204 On 02-August-07			Bond Future	8.3200	8.2700	98.6878	99.0462	0.00
17/07/2007	R204 On 01-November-07			Bond Future	8.2800	8.2250	101.0266	101.3819	0.00
17/07/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	16824	19704	16824	19704	0.00
17/07/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	4065	3360	4065	3360	0.00
17/07/2007	R206 On 07-February-08			Bond Future	8.2900	8.2350	96.9502	97.1758	0.00
17/07/2007	R206 On 02-August-07			Bond Future	8.4600	8.4100	95.7692	96.0068	0.00
17/07/2007	R206 On 01-November-07			Bond Future	8.4000	8.3450	98.0520	98.2838	0.00
17/07/2007	R207 On 07-February-08			Bond Future	8.1600	8.1100	93.6938	94.0540	0.00
17/07/2007	R207 On 02-August-07			Bond Future	8.2700	8.2200	92.6131	92.9776	61.00
17/07/2007	R207 On 01-November-07			Bond Future	8.2300	8.1750	94.8121	95.1744	0.00
17/07/2007	R209 On 07-February-08			Bond Future	7.8500	7.8250	84.2959	84.4888	0.00
17/07/2007	R209 On 02-August-07			Bond Future	7.9300	7.9100	83.2877	83.4781	633.00
17/07/2007	R209 On 01-November-07			Bond Future	7.9000	7.8750	82.0972	82.2885	0.00
17/07/2007	TRT1 On 02-August-07			Index Future	248.6900	249.2260	248.6890	249.2260	500.00
18/07/2007	\$ / R On 17-March-08			Currency Future	7.2000	7.1912	7.1961	7.1912	3501.00
18/07/2007	\$ / R On 17-September-07			Currency Future	7.0200	7.0161	7.0201	7.0161	2930.00
18/07/2007	\$ / R On 14-December-07			Currency Future	7.1100	7.1024	7.1067	7.1024	9385.00
18/07/2007	ALBI On 07-February-08			Index Future	263.3500	264.0410	263.3500	264.0410	0.00
18/07/2007	ALBI On 02-August-07			Index Future	250.0900	250.7820	250.0920	250.7820	0.00
18/07/2007	ALBI On 01-November-07			Index Future	256.3400	257.0090	256.3410	257.0090	0.00

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18/07/2007	CRD1 On 02-August-07			Index Future	107.6500	107.8610	107.6490	107.8610	10.00
18/07/2007	GOVI On 07-February-08			jGovi	263.4300	264.0080	263.4250	264.0080	80.00
18/07/2007	GOVI On 02-August-07			jGovi	251.1900	251.7460	251.1910	251.7460	0.00
18/07/2007	GOVI On 01-November-07			jGovi	256.9300	257.4950	256.9260	257.4950	118.00
18/07/2007	ILBI On 02-August-07			Index Future	276.2500	276.0930	276.2490	276.0930	0.00
18/07/2007	J153 On 31-August-10			jSwap	9.8300	9.7990	0.0700	0.0691	0.00
18/07/2007	J157 On 15-September-15			jSwap	9.4000	9.3550	0.0086	0.0062	0.00
18/07/2007	J186 On 21-December-26			jSwap	8.6200	8.5960	0.1031	0.1011	0.00
18/07/2007	J201 On 22-December-14			jSwap	9.4600	9.4200	0.1036	0.1015	0.00
18/07/2007	J203 On 15-September-17			jSwap	9.2500	9.2060	0.1181	0.1156	0.00
18/07/2007	J204 On 21-December-18			jSwap	9.1400	9.1080	0.1148	0.1125	0.00
18/07/2007	J207 On 15-January-20			jSwap	9.0500	9.0220	0.0769	0.0746	0.00
18/07/2007	JBAR On 21-December-05			jBar	9.8700	9.8670	0.0000	0.0000	0.00
18/07/2007	JFRA On 07-February-08			jFra	10.2200	10.1950	0.0248	0.0248	0.00
18/07/2007	JFRA On 02-August-07			jFra	9.9900	9.9490	0.0243	0.0242	0.00
18/07/2007	JFRA On 23-August-07			jFra	10.0900	9.9790	0.0190	0.0188	0.00
18/07/2007	JFRA On 01-November-07			jFra	10.1900	10.1720	0.0266	0.0266	0.00
18/07/2007	JN02 On 07-February-08			jNote	9.8700	9.8380	0.1765	0.1760	0.00
18/07/2007	JN02 On 02-August-07			jNote	10.0100	9.9830	0.1804	0.1800	0.00
18/07/2007	JN02 On 01-November-07			jNote	9.9700	9.9350	0.1796	0.1791	0.00



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18/07/2007	JN05 On 07-February-08			jNote	9.4500	9.3980	0.3716	0.3701	0.00
18/07/2007	JN05 On 02-August-07			jNote	9.5700	9.5270	0.3753	0.3739	0.00
18/07/2007	JN05 On 01-November-07			jNote	9.5200	9.4740	0.3738	0.3723	0.00
18/07/2007	JN10 On 07-February-08			jNote	9.0300	8.9860	0.5837	0.5821	0.00
18/07/2007	JN10 On 02-August-07			jNote	9.1500	9.1040	0.5889	0.5873	0.00
18/07/2007	JN10 On 01-November-07			jNote	9.0900	9.0520	0.5869	0.5852	0.00
18/07/2007	JROD On 31-July-07			jRod	8.9700	8.9720	0.0027	0.0027	0.00
18/07/2007	JROD On 31-August-07			jRod	9.3200	9.3230	0.0035	0.0035	0.00
18/07/2007	JROD On 28-September-07			jRod	9.6400	9.6510	0.0042	0.0043	0.00
18/07/2007	JROD On 31-October-07			jRod	9.4800	9.4860	0.0076	0.0076	0.00
18/07/2007	JROD On 30-November-07			jRod	9.7400	9.7480	0.0088	0.0088	0.00
18/07/2007	JROD On 31-December-07			jRod	9.9400	9.9420	0.0097	0.0097	0.00
18/07/2007	OTH1 On 02-August-07			Index Future	245.3500	245.9540	245.3520	245.9540	15.00
18/07/2007	R153 On 07-February-08			Bond Future	8.9300	8.8900	114.9974	115.0919	0.00
18/07/2007	R153 On 02-August-07			Bond Future	9.0100	8.9700	116.1190	116.2311	1451.00
18/07/2007	R153 On 01-November-07			Bond Future	9.0000	8.9600	112.1279	112.2316	0.00
18/07/2007	R157 On 07-February-08			Bond Future	8.3900	8.3500	133.8038	134.0651	343.00
18/07/2007	R157 On 02-August-07			Bond Future	8.4500	8.4100	134.5047	134.7798	11.00
18/07/2007	R157 On 01-November-07			Bond Future	8.4400	8.4000	130.5401	130.8084	0.00
18/07/2007	R186 On 07-February-08			Bond Future	8.1000	8.0750	124.5548	124.7797	0.00
18/07/2007	R186 On 02-August-07			Bond Future	8.1900	8.1700	123.5763	123.8014	5.00
18/07/2007	R186 On 01-November-07			Bond Future	8.1500	8.1300	126.5152	126.7401	0.00
18/07/2007	R196 On 07-February-08			Bond Future	9.0500	9.0070	105.4777	105.5181	0.00
18/07/2007	R196 On 02-August-07			Bond Future	9.3400	9.3050	105.2771	105.3259	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
18/07/2007	R196 On 01-November-07			Bond Future	9.2000	9.1570	102.7995	102.8473	0.00
18/07/2007	R201 On 07-February-08			Bond Future	8.3600	8.3150	103.2789	103.4875	0.00
18/07/2007	R201 On 02-August-07			Bond Future	8.5000	8.4600	102.4552	102.6732	0.00
18/07/2007	R201 On 01-November-07			Bond Future	8.4500	8.4050	104.8903	105.1037	0.00
18/07/2007	R203 On 07-February-08			Bond Future	8.2500	8.2100	103.3876	103.6496	0.00
18/07/2007	R203 On 02-August-07			Bond Future	8.3700	8.3300	102.4288	102.6972	0.00
18/07/2007	R203 On 01-November-07			Bond Future	8.3200	8.2800	100.6968	100.9621	0.00
18/07/2007	R204 On 07-February-08			Bond Future	8.3000	8.2600	99.0224	99.3016	0.00
18/07/2007	R204 On 02-August-07			Bond Future	8.3600	8.3200	98.4023	98.6878	0.00
18/07/2007	R204 On 01-November-07			Bond Future	8.3200	8.2750	100.7437	101.0266	0.00
18/07/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	14579	16824	14579	16824	0.00
18/07/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	4674	4065	4674	4065	0.00
18/07/2007	R206 On 07-February-08			Bond Future	8.3300	8.2850	96.7701	96.9502	0.00
18/07/2007	R206 On 02-August-07			Bond Future	8.5000	8.4600	95.5797	95.7692	0.00
18/07/2007	R206 On 01-November-07			Bond Future	8.4400	8.3950	97.8671	98.0520	0.00
18/07/2007	R207 On 07-February-08			Bond Future	8.2000	8.1600	93.4069	93.6938	0.00
18/07/2007	R207 On 02-August-07			Bond Future	8.3100	8.2700	92.3229	92.6131	61.00
18/07/2007	R207 On 01-November-07			Bond Future	8.2700	8.2250	94.5236	94.8121	0.00
18/07/2007	R209 On 07-February-08			Bond Future	7.8400	7.8450	84.3923	84.2959	0.00
18/07/2007	R209 On 02-August-07			Bond Future	7.9200	7.9300	83.3828	83.2877	633.00
18/07/2007	R209 On 01-November-07			Bond Future	7.8900	7.8950	82.1928	82.0972	0.00
18/07/2007	TRT1 On 02-August-07			Index Future	248.1500	248.6890	248.1450	248.6890	500.00
19/07/2007	\$/ R On 17-March-08			Currency Future	7.1000	7.1961	7.0985	7.1961	4281.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2007	\$ / R On 17-September-07			Currency Future	6.9200	7.0201	6.9234	7.0201	2930.00
19/07/2007	\$ / R On 14-December-07			Currency Future	7.0100	7.1067	7.0099	7.1067	9385.00
19/07/2007	ALBI On 07-February-08			Index Future	263.6300	263.3500	263.6300	263.3500	0.00
19/07/2007	ALBI On 02-August-07			Index Future	250.3700	250.0920	250.3700	250.0920	0.00
19/07/2007	ALBI On 01-November-07			Index Future	256.6200	256.3410	256.6200	256.3410	0.00
19/07/2007	CRD1 On 02-August-07			Index Future	107.7300	107.6490	107.7270	107.6490	10.00
19/07/2007	GOVI On 07-February-08			jGovi	263.6700	263.4250	263.6735	263.4250	80.00
19/07/2007	GOVI On 02-August-07			jGovi	251.4300	251.1910	251.4290	251.1910	0.00
19/07/2007	GOVI On 01-November-07			jGovi	257.1700	256.9260	257.1690	256.9260	118.00
19/07/2007	ILBI On 02-August-07			Index Future	276.3100	276.2490	276.3120	276.2490	0.00
19/07/2007	J153 On 31-August-10			jSwap	9.8200	9.8270	0.0698	0.0700	0.00
19/07/2007	J157 On 15-September-15			jSwap	9.3800	9.3960	0.0078	0.0086	0.00
19/07/2007	J186 On 21-December-26			jSwap	8.6100	8.6200	0.1023	0.1031	0.00
19/07/2007	J201 On 22-December-14			jSwap	9.4500	9.4610	0.1030	0.1036	0.00
19/07/2007	J203 On 15-September-17			jSwap	9.2300	9.2450	0.1173	0.1181	0.00
19/07/2007	J204 On 21-December-18			jSwap	9.1300	9.1430	0.1142	0.1148	0.00
19/07/2007	J207 On 15-January-20			jSwap	9.0500	9.0540	0.0764	0.0769	0.00
19/07/2007	JBAR On 21-December-05			jBar	9.8700	9.8670	0.0000	0.0000	0.00
19/07/2007	JFRA On 07-February-08			jFra	10.2100	10.2200	0.0248	0.0248	0.00
19/07/2007	JFRA On 02-August-07			jFra	9.9800	9.9920	0.0243	0.0243	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
19/07/2007	JFRA On 23-August-07			jFra	10.0800	10.0880	0.0190	0.0190	0.00
19/07/2007	JFRA On 01-November-07			jFra	10.1800	10.1870	0.0266	0.0266	0.00
19/07/2007	JN02 On 07-February-08			jNote	9.8600	9.8710	0.1764	0.1765	0.00
19/07/2007	JN02 On 02-August-07			jNote	10.0000	10.0090	0.1802	0.1804	0.00
19/07/2007	JN02 On 01-November-07			jNote	9.9600	9.9650	0.1794	0.1796	0.00
19/07/2007	JN05 On 07-February-08			jNote	9.4400	9.4460	0.3714	0.3716	0.00
19/07/2007	JN05 On 02-August-07			jNote	9.5600	9.5710	0.3751	0.3753	0.00
19/07/2007	JN05 On 01-November-07			jNote	9.5100	9.5210	0.3736	0.3738	0.00
19/07/2007	JN10 On 07-February-08			jNote	9.0100	9.0280	0.5831	0.5837	0.00
19/07/2007	JN10 On 02-August-07			jNote	9.1300	9.1450	0.5882	0.5889	0.00
19/07/2007	JN10 On 01-November-07			jNote	9.0800	9.0940	0.5862	0.5869	0.00
19/07/2007	JROD On 31-July-07			jRod	8.9700	8.9700	0.0027	0.0027	0.00
19/07/2007	JROD On 31-August-07			jRod	9.3100	9.3150	0.0035	0.0035	0.00
19/07/2007	JROD On 28-September-07			jRod	9.6300	9.6390	0.0042	0.0042	0.00
19/07/2007	JROD On 31-October-07			jRod	9.4700	9.4800	0.0075	0.0076	0.00
19/07/2007	JROD On 30-November-07			jRod	9.7400	9.7440	0.0087	0.0088	0.00
19/07/2007	JROD On 31-December-07			jRod	9.9300	9.9390	0.0097	0.0097	0.00
19/07/2007	OTH1 On 02-August-07			Index Future	245.6300	245.3520	245.6320	245.3520	15.00
19/07/2007	R153 On 07-February-08			Bond Future	8.9300	8.9300	114.9974	114.9974	0.00
19/07/2007	R153 On 02-August-07			Bond Future	9.0000	9.0100	116.1470	116.1190	1451.00
19/07/2007	R153 On 01-November-07			Bond Future	9.0000	9.0000	112.1409	112.1279	0.00
19/07/2007	R157 On 07-February-08			Bond Future	8.3900	8.3900	133.8038	133.8038	343.00
19/07/2007	R157 On 02-August-07			Bond Future	8.4300	8.4500	134.6421	134.5047	11.00
19/07/2007	R157 On 01-November-07			Bond Future	8.4200	8.4400	130.6742	130.5401	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
19/07/2007	R186 On 07-February-08			Bond Future	8.0800	8.0950	124.7234	124.5548	0.00
19/07/2007	R186 On 02-August-07			Bond Future	8.1800	8.1900	123.7451	123.5763	5.00
19/07/2007	R186 On 01-November-07			Bond Future	8.1400	8.1500	126.6838	126.5152	0.00
19/07/2007	R196 On 07-February-08			Bond Future	9.0500	9.0480	105.4807	105.4777	0.00
19/07/2007	R196 On 02-August-07			Bond Future	9.3400	9.3390	105.2828	105.2771	0.00
19/07/2007	R196 On 01-November-07			Bond Future	9.1900	9.1960	102.8057	102.7995	0.00
19/07/2007	R201 On 07-February-08			Bond Future	8.3400	8.3550	103.3831	103.2789	0.00
19/07/2007	R201 On 02-August-07			Bond Future	8.4800	8.5000	102.5914	102.4552	0.00
19/07/2007	R201 On 01-November-07			Bond Future	8.4200	8.4450	105.0236	104.8903	0.00
19/07/2007	R203 On 07-February-08			Bond Future	8.2400	8.2500	103.4530	103.3876	0.00
19/07/2007	R203 On 02-August-07			Bond Future	8.3600	8.3700	102.5293	102.4288	0.00
19/07/2007	R203 On 01-November-07			Bond Future	8.3100	8.3200	100.7962	100.6968	0.00
19/07/2007	R204 On 07-February-08			Bond Future	8.2400	8.3000	99.4766	99.0224	0.00
19/07/2007	R204 On 02-August-07			Bond Future	8.3500	8.3600	98.5092	98.4023	0.00
19/07/2007	R204 On 01-November-07			Bond Future	8.3000	8.3150	100.8497	100.7437	0.00
19/07/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	15053	14579	15053	14579	0.00
19/07/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	4079	4674	4079	4674	0.00
19/07/2007	R206 On 07-February-08			Bond Future	8.3200	8.3250	96.8151	96.7701	0.00
19/07/2007	R206 On 02-August-07			Bond Future	8.4700	8.5000	95.7218	95.5797	0.00
19/07/2007	R206 On 01-November-07			Bond Future	8.4100	8.4350	97.9826	97.8671	0.00
19/07/2007	R207 On 07-February-08			Bond Future	8.1900	8.2000	93.4785	93.4069	0.00
19/07/2007	R207 On 02-August-07			Bond Future	8.3000	8.3100	92.4316	92.3229	61.00
19/07/2007	R207 On 01-November-07			Bond Future	8.2400	8.2650	94.7038	94.5236	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
19/07/2007	R209 On 07-February-08			Bond Future	7.8200	7.8350	84.5371	84.3923	0.00
19/07/2007	R209 On 02-August-07			Bond Future	7.9100	7.9200	83.5257	83.3828	633.00
19/07/2007	R209 On 01-November-07			Bond Future	7.8700	7.8850	82.3365	82.1928	0.00
19/07/2007	TRT1 On 02-August-07			Index Future	248.3800	248.1450	248.3810	248.1450	500.00
20/07/2007	\$ / R On 17-March-08			Currency Future	7.1000	7.0985	7.1047	7.0985	4281.00
20/07/2007	\$ / R On 17-September-07			Currency Future	6.9300	6.9234	6.9289	6.9234	3000.00
20/07/2007	\$ / R On 14-December-07			Currency Future	7.0200	7.0099	7.0156	7.0099	10420.00
20/07/2007	ALBI On 07-February-08			Index Future	263.2300	263.6300	263.2290	263.6300	0.00
20/07/2007	ALBI On 02-August-07			Index Future	249.9900	250.3700	249.9900	250.3700	0.00
20/07/2007	ALBI On 01-November-07			Index Future	256.2200	256.6200	256.2220	256.6200	0.00
20/07/2007	CRD1 On 02-August-07			Index Future	107.6000	107.7270	107.6040	107.7270	10.00
20/07/2007	GOVI On 07-February-08			jGovi	263.2800	263.6735	263.2800	263.6735	80.00
20/07/2007	GOVI On 02-August-07			jGovi	251.0500	251.4290	251.0540	251.4290	0.00
20/07/2007	GOVI On 01-November-07			jGovi	256.7900	257.1690	256.7850	257.1690	118.00
20/07/2007	ILBI On 02-August-07			Index Future	275.9800	276.3120	275.9790	276.3120	0.00
20/07/2007	J153 On 31-August-10			jSwap	9.8300	9.8190	0.0702	0.0698	0.00
20/07/2007	J157 On 15-September-15			jSwap	9.3900	9.3820	0.0084	0.0078	0.00
20/07/2007	J186 On 21-December-26			jSwap	8.6300	8.6100	0.1040	0.1023	0.00
20/07/2007	J201 On 22-December-14			jSwap	9.4600	9.4500	0.1036	0.1030	0.00
20/07/2007	J203 On 15-September-17			jSwap	9.2400	9.2310	0.1179	0.1173	0.00
20/07/2007	J204 On 21-December-18			jSwap	9.1500	9.1340	0.1153	0.1142	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
20/07/2007	J207 On 15-January-20			jSwap	9.0700	9.0480	0.0778	0.0764	0.00
20/07/2007	JBAR On 21-December-05			jBar	9.8700	9.8670	0.0000	0.0000	0.00
20/07/2007	JFRA On 07-February-08			jFra	10.2200	10.2050	0.0248	0.0248	0.00
20/07/2007	JFRA On 02-August-07			jFra	9.9700	9.9830	0.0242	0.0243	0.00
20/07/2007	JFRA On 23-August-07			jFra	10.0700	10.0790	0.0189	0.0190	0.00
20/07/2007	JFRA On 01-November-07			jFra	10.1900	10.1770	0.0266	0.0266	0.00
20/07/2007	JN02 On 07-February-08			jNote	9.8800	9.8600	0.1766	0.1764	0.00
20/07/2007	JN02 On 02-August-07			jNote	10.0100	9.9990	0.1804	0.1802	0.00
20/07/2007	JN02 On 01-November-07			jNote	9.9700	9.9550	0.1797	0.1794	0.00
20/07/2007	JN05 On 07-February-08			jNote	9.4500	9.4390	0.3717	0.3714	0.00
20/07/2007	JN05 On 02-August-07			jNote	9.5800	9.5640	0.3755	0.3751	0.00
20/07/2007	JN05 On 01-November-07			jNote	9.5300	9.5130	0.3740	0.3736	0.00
20/07/2007	JN10 On 07-February-08			jNote	9.0300	9.0140	0.5836	0.5831	0.00
20/07/2007	JN10 On 02-August-07			jNote	9.1400	9.1300	0.5886	0.5882	0.00
20/07/2007	JN10 On 01-November-07			jNote	9.0900	9.0790	0.5867	0.5862	0.00
20/07/2007	JROD On 31-July-07			jRod	8.9600	8.9670	0.0032	0.0027	0.00
20/07/2007	JROD On 31-August-07			jRod	9.2900	9.3070	0.0039	0.0035	0.00
20/07/2007	JROD On 28-September-07			jRod	9.6100	9.6290	0.0046	0.0042	0.00
20/07/2007	JROD On 31-October-07			jRod	9.4600	9.4740	0.0079	0.0075	0.00
20/07/2007	JROD On 30-November-07			jRod	9.7300	9.7370	0.0092	0.0087	0.00
20/07/2007	JROD On 31-December-07			jRod	9.9300	9.9300	0.0102	0.0097	0.00
20/07/2007	OTH1 On 02-August-07			Index Future	245.1700	245.6320	245.1680	245.6320	15.00
20/07/2007	R153 On 07-February-08			Bond Future	8.9700	8.9300	114.9030	114.9974	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
20/07/2007	R153 On 02-August-07			Bond Future	9.0400	9.0000	116.0350	116.1470	1451.00
20/07/2007	R153 On 01-November-07			Bond Future	9.0400	8.9950	112.0372	112.1409	0.00
20/07/2007	R157 On 07-February-08			Bond Future	8.4200	8.3900	133.6082	133.8038	343.00
20/07/2007	R157 On 02-August-07			Bond Future	8.4600	8.4300	134.4360	134.6421	11.00
20/07/2007	R157 On 01-November-07			Bond Future	8.4500	8.4200	130.4732	130.6742	0.00
20/07/2007	R186 On 07-February-08			Bond Future	8.1100	8.0800	124.3865	124.7234	0.00
20/07/2007	R186 On 02-August-07			Bond Future	8.2100	8.1750	123.4078	123.7451	5.00
20/07/2007	R186 On 01-November-07			Bond Future	8.1700	8.1350	126.3469	126.6838	0.00
20/07/2007	R196 On 07-February-08			Bond Future	9.0800	9.0450	105.4453	105.4807	0.00
20/07/2007	R196 On 02-August-07			Bond Future	9.3600	9.3350	105.2527	105.2828	0.00
20/07/2007	R196 On 01-November-07			Bond Future	9.2200	9.1910	102.7714	102.8057	0.00
20/07/2007	R201 On 07-February-08			Bond Future	8.3600	8.3350	103.2789	103.3831	0.00
20/07/2007	R201 On 02-August-07			Bond Future	8.5000	8.4750	102.4824	102.5914	0.00
20/07/2007	R201 On 01-November-07			Bond Future	8.4400	8.4200	104.9169	105.0236	0.00
20/07/2007	R203 On 07-February-08			Bond Future	8.2700	8.2400	103.2569	103.4530	0.00
20/07/2007	R203 On 02-August-07			Bond Future	8.3900	8.3550	102.3284	102.5293	0.00
20/07/2007	R203 On 01-November-07			Bond Future	8.3400	8.3050	100.5976	100.7962	0.00
20/07/2007	R204 On 07-February-08			Bond Future	8.2700	8.2350	99.2666	99.4766	0.00
20/07/2007	R204 On 02-August-07			Bond Future	8.3800	8.3450	98.2955	98.5092	0.00
20/07/2007	R204 On 01-November-07			Bond Future	8.3300	8.3000	100.6378	100.8497	0.00
20/07/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	13311	15053	13311	15053	0.00
20/07/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	4474	4079	4474	4079	0.00
20/07/2007	R206 On 07-February-08			Bond Future	8.3400	8.3150	96.7252	96.8151	0.00
20/07/2007	R206 On 02-August-07			Bond Future	8.4900	8.4700	95.6271	95.7218	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
20/07/2007	R206 On 01-November-07			Bond Future	8.4300	8.4100	97.8902	97.9826	0.00
20/07/2007	R207 On 07-February-08			Bond Future	8.2200	8.1900	93.2639	93.4785	0.00
20/07/2007	R207 On 02-August-07			Bond Future	8.3300	8.2950	92.2144	92.4316	61.00
20/07/2007	R207 On 01-November-07			Bond Future	8.2700	8.2400	94.4877	94.7038	0.00
20/07/2007	R209 On 07-February-08			Bond Future	7.8500	7.8200	84.2479	84.5371	0.00
20/07/2007	R209 On 02-August-07			Bond Future	7.9400	7.9050	83.2402	83.5257	633.00
20/07/2007	R209 On 01-November-07			Bond Future	7.9000	7.8700	82.0495	82.3365	0.00
20/07/2007	TRT1 On 02-August-07			Index Future	248.0100	248.3810	248.0080	248.3810	500.00