



Derivatives Weekly Statistics Report

From 2007/07/23 To 2007/07/27

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2007	\$ / R On 17-March-08			Currency Future	7.0400	7.1047	7.0397	7.1047	4381.00
23/07/2007	\$ / R On 17-September-07			Currency Future	6.8600	6.9289	6.8642	6.9289	3000.00
23/07/2007	\$ / R On 14-December-07			Currency Future	6.9500	7.0156	6.9510	7.0156	10825.00
23/07/2007	ALBI On 07-February-08			Index Future	263.4500	263.2290	263.4530	263.2290	0.00
23/07/2007	ALBI On 02-August-07			Index Future	250.2100	249.9900	250.2110	249.9900	0.00
23/07/2007	ALBI On 01-November-07			Index Future	256.4400	256.2220	256.4440	256.2220	0.00
23/07/2007	CRD1 On 02-August-07			Index Future	107.7000	107.6040	107.7020	107.6040	10.00
23/07/2007	CRD1 On 01-November-07			Index Future	110.1600	0.0000	110.1610	0.0000	0.00
23/07/2007	CRD1 On 07-February-08			Index Future	114.5900	0.0000	114.5880	0.0000	0.00
23/07/2007	GOVI On 07-February-08			jGovi	263.5300	263.2800	263.5265	263.2800	80.00
23/07/2007	GOVI On 02-August-07			jGovi	251.2900	251.0540	251.2895	251.0540	0.00
23/07/2007	GOVI On 01-November-07			jGovi	257.0300	256.7850	257.0260	256.7850	118.00
23/07/2007	GOVI On 02-May-08			jGovi	269.8200	0.0000	269.8220	0.0000	0.00
23/07/2007	ILBI On 02-August-07			Index Future	278.7700	275.9790	278.7710	275.9790	0.00
23/07/2007	ILBI On 01-November-07			Index Future	285.7200	0.0000	285.7150	0.0000	0.00
23/07/2007	ILBI On 07-February-08			Index Future	293.5200	0.0000	293.5240	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
23/07/2007	J153 On 31-August-10			jSwap	9.8300	9.8340	0.0701	0.0702	0.00
23/07/2007	J157 On 15-September-15			jSwap	9.4000	9.3910	0.0090	0.0084	0.00
23/07/2007	J186 On 21-December-26			jSwap	8.6400	8.6300	0.1049	0.1040	0.00
23/07/2007	J201 On 22-December-14			jSwap	9.4700	9.4610	0.1042	0.1036	0.00
23/07/2007	J203 On 15-September-17			jSwap	9.2500	9.2410	0.1185	0.1179	0.00
23/07/2007	J204 On 21-December-18			jSwap	9.1500	9.1500	0.1154	0.1153	0.00
23/07/2007	J207 On 15-January-20			jSwap	9.0700	9.0670	0.0778	0.0778	0.00
23/07/2007	JBAR On 21-December-05			jBar	9.8700	9.8670	0.0000	0.0000	0.00
23/07/2007	JFRA On 07-February-08			jFra	10.2000	10.2150	0.0248	0.0248	0.00
23/07/2007	JFRA On 02-August-07			jFra	9.9600	9.9700	0.0242	0.0242	0.00
23/07/2007	JFRA On 23-August-07			jFra	10.0700	10.0670	0.0190	0.0189	0.00
23/07/2007	JFRA On 01-November-07			jFra	10.1800	10.1890	0.0266	0.0266	0.00
23/07/2007	JFRA On 02-May-08			jFra	9.0600	0.0000	0.0235	0.0000	0.00
23/07/2007	JFRA On 07-August-08			jFra	10.0300	0.0000	0.0244	0.0000	0.00
23/07/2007	JFRA On 06-November-08			jFra	9.9500	0.0000	0.0242	0.0000	0.00
23/07/2007	JN02 On 07-February-08			jNote	9.8700	9.8760	0.1765	0.1766	0.00
23/07/2007	JN02 On 02-August-07			jNote	10.0000	10.0080	0.1802	0.1804	0.00
23/07/2007	JN02 On 01-November-07			jNote	9.9600	9.9690	0.1795	0.1797	0.00
23/07/2007	JN02 On 02-May-08			jNote	8.7700	0.0000	0.1586	0.0000	0.00
23/07/2007	JN05 On 07-February-08			jNote	9.4500	9.4520	0.3718	0.3717	0.00
23/07/2007	JN05 On 02-August-07			jNote	9.5800	9.5760	0.3756	0.3755	0.00
23/07/2007	JN05 On 01-November-07			jNote	9.5300	9.5270	0.3740	0.3740	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
23/07/2007	JN05 On 02-May-08			jNote	8.2200	0.0000	0.3314	0.0000	0.00
23/07/2007	JN10 On 07-February-08			jNote	9.0300	9.0260	0.5838	0.5836	0.00
23/07/2007	JN10 On 02-August-07			jNote	9.1500	9.1400	0.5890	0.5886	0.00
23/07/2007	JN10 On 01-November-07			jNote	9.1000	9.0900	0.5870	0.5867	0.00
23/07/2007	JN10 On 02-May-08			jNote	8.1500	0.0000	0.5515	0.0000	0.00
23/07/2007	JROD On 31-July-07			jRod	8.9600	8.9630	0.0027	0.0032	0.00
23/07/2007	JROD On 31-August-07			jRod	9.2700	9.2930	0.0034	0.0039	0.00
23/07/2007	JROD On 28-September-07			jRod	9.5800	9.6060	0.0041	0.0046	0.00
23/07/2007	JROD On 31-October-07			jRod	9.4500	9.4630	0.0074	0.0079	0.00
23/07/2007	JROD On 30-November-07			jRod	9.7200	9.7320	0.0087	0.0092	0.00
23/07/2007	JROD On 31-December-07			jRod	9.9300	9.9340	0.0097	0.0102	0.00
23/07/2007	OTH1 On 02-August-07			Index Future	245.5500	245.1680	245.5460	245.1680	15.00
23/07/2007	OTH1 On 01-November-07			Index Future	251.1500	0.0000	251.1520	0.0000	0.00
23/07/2007	OTH1 On 07-February-08			Index Future	258.4900	0.0000	258.4880	0.0000	0.00
23/07/2007	R153 On 07-February-08			Bond Future	8.9600	8.9700	114.9266	114.9030	0.00
23/07/2007	R153 On 02-August-07			Bond Future	9.0300	9.0400	116.0630	116.0350	1451.00
23/07/2007	R153 On 01-November-07			Bond Future	9.0300	9.0350	112.0631	112.0372	0.00
23/07/2007	R153 On 02-May-08			Bond Future	8.7400	0.0000	111.1458	0.0000	0.00
23/07/2007	R157 On 07-February-08			Bond Future	8.4100	8.4200	133.6734	133.6082	343.00
23/07/2007	R157 On 02-August-07			Bond Future	8.4500	8.4600	134.5047	134.4360	11.00
23/07/2007	R157 On 01-November-07			Bond Future	8.4400	8.4500	130.5401	130.4732	0.00
23/07/2007	R157 On 02-May-08			Bond Future	8.2400	0.0000	130.5193	0.0000	0.00
23/07/2007	R186 On 07-February-08			Bond Future	8.1000	8.1100	124.4986	124.3865	0.00
23/07/2007	R186 On 02-August-07			Bond Future	8.2000	8.2050	123.5201	123.4078	5.00
23/07/2007	R186 On 01-November-07			Bond Future	8.1600	8.1650	126.4591	126.3469	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
23/07/2007	R186 On 02-May-08			Bond Future	8.0700	0.0000	127.1845	0.0000	0.00
23/07/2007	R196 On 07-February-08			Bond Future	9.0700	9.0810	105.4610	105.4453	0.00
23/07/2007	R196 On 02-August-07			Bond Future	9.3500	9.3560	105.2642	105.2527	0.00
23/07/2007	R196 On 01-November-07			Bond Future	9.2100	9.2190	102.7824	102.7714	0.00
23/07/2007	R196 On 02-May-08			Bond Future	8.9500	0.0000	102.6482	0.0000	0.00
23/07/2007	R201 On 07-February-08			Bond Future	8.3500	8.3550	103.3310	103.2789	0.00
23/07/2007	R201 On 02-August-07			Bond Future	8.4900	8.4950	102.5369	102.4824	0.00
23/07/2007	R201 On 01-November-07			Bond Future	8.4300	8.4400	104.9702	104.9169	0.00
23/07/2007	R201 On 02-May-08			Bond Future	8.2800	0.0000	105.6219	0.0000	0.00
23/07/2007	R203 On 07-February-08			Bond Future	8.2600	8.2700	103.3222	103.2569	0.00
23/07/2007	R203 On 02-August-07			Bond Future	8.3800	8.3850	102.3953	102.3284	0.00
23/07/2007	R203 On 01-November-07			Bond Future	8.3300	8.3350	100.6637	100.5976	0.00
23/07/2007	R203 On 02-May-08			Bond Future	8.2100	0.0000	101.4354	0.0000	0.00
23/07/2007	R204 On 07-February-08			Bond Future	8.2600	8.2650	99.3366	99.2666	0.00
23/07/2007	R204 On 02-August-07			Bond Future	8.3700	8.3750	98.3667	98.2955	0.00
23/07/2007	R204 On 01-November-07			Bond Future	8.3200	8.3300	100.7084	100.6378	0.00
23/07/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	12909	13311	12909	13311	0.00
23/07/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	3361	4474	3361	4474	0.00
23/07/2007	R204 On 02-May-08			Bond Future	8.2100	0.0000	101.5248	0.0000	0.00
23/07/2007	R206 On 07-February-08			Bond Future	8.3300	8.3350	96.7701	96.7252	0.00
23/07/2007	R206 On 02-August-07			Bond Future	8.4800	8.4900	95.6744	95.6271	0.00
23/07/2007	R206 On 01-November-07			Bond Future	8.4200	8.4300	97.9364	97.8902	0.00
23/07/2007	R206 On 02-May-08			Bond Future	8.2600	0.0000	98.8974	0.0000	0.00
23/07/2007	R207 On 07-February-08			Bond Future	8.2100	8.2200	93.3354	93.2639	0.00
23/07/2007	R207 On 02-August-07			Bond Future	8.3200	8.3250	92.2867	92.2144	61.00

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23/07/2007	R207 On 01-November-07			Bond Future	8.2600	8.2700	94.5596	94.4877	0.00
23/07/2007	R207 On 02-May-08			Bond Future	8.1700	0.0000	95.4032	0.0000	0.00
23/07/2007	R209 On 07-February-08			Bond Future	7.8200	7.8500	84.5371	84.2479	0.00
23/07/2007	R209 On 02-August-07			Bond Future	7.9100	7.9350	83.5257	83.2402	633.00
23/07/2007	R209 On 01-November-07			Bond Future	7.8700	7.9000	82.3365	82.0495	0.00
23/07/2007	R209 On 02-May-08			Bond Future	1.1100	0.0000	223.4992	0.0000	0.00
23/07/2007	TRT1 On 02-August-07			Index Future	248.2500	248.0080	248.2460	248.0080	500.00
23/07/2007	TRT1 On 01-November-07			Index Future	253.9100	0.0000	253.9120	0.0000	0.00
23/07/2007	TRT1 On 07-February-08			Index Future	261.4300	0.0000	261.4300	0.0000	0.00
24/07/2007	\$ / R On 17-March-08			Currency Future	7.0500	7.0397	7.0547	7.0397	4381.00
24/07/2007	\$ / R On 17-September-07			Currency Future	6.8800	6.8642	6.8808	6.8642	3000.00
24/07/2007	\$ / R On 14-December-07			Currency Future	6.9700	6.9510	6.9668	6.9510	11825.00
24/07/2007	ALBI On 07-February-08			Index Future	264.0900	263.4530	264.0900	263.4530	0.00
24/07/2007	ALBI On 02-August-07			Index Future	250.8600	250.2110	250.8570	250.2110	0.00
24/07/2007	ALBI On 01-November-07			Index Future	257.1000	256.4440	257.1000	256.4440	0.00
24/07/2007	CRD1 On 07-February-08			Index Future	114.7800	114.5880	114.7830	114.5880	0.00
24/07/2007	CRD1 On 02-August-07			Index Future	107.9400	107.7020	107.9360	107.7020	10.00
24/07/2007	CRD1 On 01-November-07			Index Future	110.4000	110.1610	110.4000	110.1610	0.00
24/07/2007	GOVI On 07-February-08			jGovi	264.2700	263.5265	264.2745	263.5265	80.00
24/07/2007	GOVI On 02-May-08			jGovi	270.4500	269.8220	270.4500	269.8220	0.00
24/07/2007	GOVI On 02-August-07			jGovi	252.0000	251.2895	252.0035	251.2895	0.00
24/07/2007	GOVI On 01-November-07			jGovi	257.7600	257.0260	257.7555	257.0260	118.00
24/07/2007	ILBI On 07-February-08			Index Future	293.2300	293.5240	293.2290	293.5240	0.00
24/07/2007	ILBI On 02-August-07			Index Future	278.5400	278.7710	278.5360	278.7710	0.00

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24/07/2007	ILBI On 01-November-07			Index Future	285.4700	285.7150	285.4680	285.7150	0.00
24/07/2007	J153 On 31-August-10			jSwap	9.7900	9.8280	0.0688	0.0701	0.00
24/07/2007	J157 On 15-September-15			jSwap	9.3400	9.4020	0.0052	0.0090	0.00
24/07/2007	J186 On 21-December-26			jSwap	8.5800	8.6390	0.0999	0.1049	0.00
24/07/2007	J201 On 22-December-14			jSwap	9.4100	9.4700	0.1010	0.1042	0.00
24/07/2007	J203 On 15-September-17			jSwap	9.1900	9.2480	0.1148	0.1185	0.00
24/07/2007	J204 On 21-December-18			jSwap	9.0900	9.1510	0.1116	0.1154	0.00
24/07/2007	J207 On 15-January-20			jSwap	9.0100	9.0660	0.0737	0.0778	0.00
24/07/2007	JBAR On 21-December-05			jBar	9.8700	9.8670	0.0000	0.0000	0.00
24/07/2007	JFRA On 07-February-08			jFra	10.1600	10.2040	0.0247	0.0248	0.00
24/07/2007	JFRA On 02-May-08			jFra	10.1300	9.0630	0.0262	0.0235	0.00
24/07/2007	JFRA On 02-August-07			jFra	9.9500	9.9570	0.0242	0.0242	0.00
24/07/2007	JFRA On 23-August-07			jFra	10.0600	10.0700	0.0189	0.0190	0.00
24/07/2007	JFRA On 07-August-08			jFra	9.9900	10.0270	0.0243	0.0244	0.00
24/07/2007	JFRA On 01-November-07			jFra	10.1300	10.1840	0.0265	0.0266	0.00
24/07/2007	JFRA On 06-November-08			jFra	9.8900	9.9540	0.0240	0.0242	0.00
24/07/2007	JN02 On 07-February-08			jNote	9.8100	9.8680	0.1756	0.1765	0.00
24/07/2007	JN02 On 02-May-08			jNote	9.7200	8.7660	0.1754	0.1586	0.00
24/07/2007	JN02 On 02-August-07			jNote	9.9500	10.0010	0.1795	0.1802	0.00
24/07/2007	JN02 On 01-November-07			jNote	9.9100	9.9620	0.1787	0.1795	0.00
24/07/2007	JN05 On 07-February-08			jNote	9.4000	9.4540	0.3703	0.3718	0.00

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24/07/2007	JN05 On 02-May-08			jNote	9.3300	8.2150	0.3683	0.3314	0.00
24/07/2007	JN05 On 02-August-07			jNote	9.5300	9.5770	0.3740	0.3756	0.00
24/07/2007	JN05 On 01-November-07			jNote	9.4800	9.5280	0.3725	0.3740	0.00
24/07/2007	JN10 On 07-February-08			jNote	8.9700	9.0310	0.5812	0.5838	0.00
24/07/2007	JN10 On 02-May-08			jNote	8.9100	8.1500	0.5796	0.5515	0.00
24/07/2007	JN10 On 02-August-07			jNote	9.0900	9.1470	0.5864	0.5890	0.00
24/07/2007	JN10 On 01-November-07			jNote	9.0300	9.0970	0.5843	0.5870	0.00
24/07/2007	JROD On 31-January-08			jRod	9.7200	0.0000	0.0129	0.0000	0.00
24/07/2007	JROD On 29-February-08			jRod	9.9000	0.0000	0.0140	0.0000	0.00
24/07/2007	JROD On 31-March-08			jRod	10.0500	0.0000	0.0151	0.0000	0.00
24/07/2007	JROD On 31-July-07			jRod	8.9600	8.9590	0.0027	0.0027	0.00
24/07/2007	JROD On 31-August-07			jRod	9.2700	9.2740	0.0034	0.0034	0.00
24/07/2007	JROD On 28-September-07			jRod	9.5700	9.5820	0.0041	0.0041	0.00
24/07/2007	JROD On 31-October-07			jRod	9.4500	9.4520	0.0074	0.0074	0.00
24/07/2007	JROD On 30-November-07			jRod	9.7200	9.7220	0.0086	0.0087	0.00
24/07/2007	JROD On 31-December-07			jRod	9.9200	9.9250	0.0097	0.0097	0.00
24/07/2007	OTH1 On 07-February-08			Index Future	259.2800	258.4880	259.2840	258.4880	0.00
24/07/2007	OTH1 On 02-August-07			Index Future	246.4300	245.5460	246.4300	245.5460	15.00
24/07/2007	OTH1 On 01-November-07			Index Future	252.0600	251.1520	252.0550	251.1520	0.00
24/07/2007	R153 On 07-February-08			Bond Future	8.9100	8.9600	115.0447	114.9266	0.00
24/07/2007	R153 On 02-May-08			Bond Future	8.7800	8.7390	111.0567	111.1458	0.00
24/07/2007	R153 On 02-August-07			Bond Future	8.9800	9.0300	116.2031	116.0630	1451.00
24/07/2007	R153 On 01-November-07			Bond Future	8.9800	9.0250	112.1927	112.0631	0.00
24/07/2007	R157 On 07-February-08			Bond Future	8.3500	8.4100	134.0651	133.6734	343.00
24/07/2007	R157 On 02-May-08			Bond Future	8.3000	8.2380	130.1221	130.5193	0.00

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24/07/2007	R157 On 02-August-07			Bond Future	8.3900	8.4500	134.9176	134.5047	11.00
24/07/2007	R157 On 01-November-07			Bond Future	8.3800	8.4400	130.9427	130.5401	0.00
24/07/2007	R186 On 07-February-08			Bond Future	8.0400	8.1000	125.1749	124.4986	0.00
24/07/2007	R186 On 02-May-08			Bond Future	7.9800	8.0670	128.1647	127.1845	0.00
24/07/2007	R186 On 02-August-07			Bond Future	8.1400	8.1950	124.1969	123.5201	5.00
24/07/2007	R186 On 01-November-07			Bond Future	8.1000	8.1550	127.1352	126.4591	0.00
24/07/2007	R196 On 07-February-08			Bond Future	9.0000	9.0650	105.5230	105.4610	0.00
24/07/2007	R196 On 02-May-08			Bond Future	8.8800	8.9470	102.7002	102.6482	0.00
24/07/2007	R196 On 02-August-07			Bond Future	9.3000	9.3480	105.3288	105.2642	0.00
24/07/2007	R196 On 01-November-07			Bond Future	9.1600	9.2100	102.8485	102.7824	0.00
24/07/2007	R201 On 07-February-08			Bond Future	8.2900	8.3450	103.6442	103.3310	0.00
24/07/2007	R201 On 02-May-08			Bond Future	8.1900	8.2840	106.1023	105.6219	0.00
24/07/2007	R201 On 02-August-07			Bond Future	8.4300	8.4850	102.8645	102.5369	0.00
24/07/2007	R201 On 01-November-07			Bond Future	8.3700	8.4300	105.2908	104.9702	0.00
24/07/2007	R203 On 07-February-08			Bond Future	8.2000	8.2600	103.7152	103.3222	0.00
24/07/2007	R203 On 02-May-08			Bond Future	8.1200	8.2090	102.0121	101.4354	0.00
24/07/2007	R203 On 02-August-07			Bond Future	8.3200	8.3750	102.7980	102.3953	0.00
24/07/2007	R203 On 01-November-07			Bond Future	8.2700	8.3250	101.0618	100.6637	0.00
24/07/2007	R204 On 07-February-08			Bond Future	8.2000	8.2550	99.7575	99.3366	0.00
24/07/2007	R204 On 02-May-08			Bond Future	8.1300	8.2110	102.1233	101.5248	0.00
24/07/2007	R204 On 02-August-07			Bond Future	8.3100	8.3650	98.7951	98.3667	0.00
24/07/2007	R204 On 01-November-07			Bond Future	8.2600	8.3200	101.1330	100.7084	0.00
24/07/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	15834	12909	15834	12909	0.00
24/07/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	2001	3361	2001	3361	0.00
24/07/2007	R206 On 07-February-08			Bond Future	8.2700	8.3250	97.0403	96.7701	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
24/07/2007	R206 On 02-May-08			Bond Future	8.1700	8.2640	99.3317	98.8974	0.00
24/07/2007	R206 On 02-August-07			Bond Future	8.4200	8.4800	95.9592	95.6744	0.00
24/07/2007	R206 On 01-November-07			Bond Future	8.3600	8.4200	98.2142	97.9364	0.00
24/07/2007	R207 On 07-February-08			Bond Future	8.1500	8.2100	93.7657	93.3354	0.00
24/07/2007	R207 On 02-May-08			Bond Future	8.1000	8.1680	95.9236	95.4032	0.00
24/07/2007	R207 On 02-August-07			Bond Future	8.2600	8.3150	92.7222	92.2867	61.00
24/07/2007	R207 On 01-November-07			Bond Future	8.2000	8.2600	94.9930	94.5596	0.00
24/07/2007	R209 On 07-February-08			Bond Future	7.7600	7.8200	85.1206	84.5371	0.00
24/07/2007	R209 On 02-May-08			Bond Future	7.7100	1.1140	83.9804	223.4992	0.00
24/07/2007	R209 On 02-August-07			Bond Future	7.8500	7.9050	84.1017	83.5257	633.00
24/07/2007	R209 On 01-November-07			Bond Future	7.8100	7.8700	82.9154	82.3365	0.00
24/07/2007	TRT1 On 07-February-08			Index Future	262.0400	261.4300	262.0410	261.4300	0.00
24/07/2007	TRT1 On 02-August-07			Index Future	248.9600	248.2460	248.9550	248.2460	500.00
24/07/2007	TRT1 On 01-November-07			Index Future	254.6400	253.9120	254.6370	253.9120	0.00
25/07/2007	\$ / R On 17-March-08			Currency Future	7.1300	7.0547	7.1260	7.0547	5381.00
25/07/2007	\$ / R On 17-September-07			Currency Future	6.9500	6.8808	6.9512	6.8808	3000.00
25/07/2007	\$ / R On 14-December-07			Currency Future	7.0400	6.9668	7.0374	6.9668	11825.00
25/07/2007	ALBI On 07-February-08			Index Future	263.6300	264.0900	263.6310	264.0900	0.00
25/07/2007	ALBI On 02-August-07			Index Future	250.4000	250.8570	250.4040	250.8570	0.00
25/07/2007	ALBI On 01-November-07			Index Future	256.6400	257.1000	256.6360	257.1000	0.00
25/07/2007	CRD1 On 07-February-08			Index Future	114.6200	114.7830	114.6230	114.7830	0.00
25/07/2007	CRD1 On 02-August-07			Index Future	107.7400	107.9360	107.7350	107.9360	10.00
25/07/2007	CRD1 On 01-November-07			Index Future	110.1900	110.4000	110.1940	110.4000	0.00
25/07/2007	GOVI On 07-February-08			jGovi	263.6800	264.2745	263.6755	264.2745	80.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2007	GOVI On 02-May-08			jGovi	270.1700	270.4500	270.1690	270.4500	0.00
25/07/2007	GOVI On 02-August-07			jGovi	251.4300	252.0035	251.4335	252.0035	0.00
25/07/2007	GOVI On 01-November-07			jGovi	257.1700	257.7555	257.1720	257.7555	118.00
25/07/2007	ILBI On 07-February-08			Index Future	292.9200	293.2290	292.9200	293.2290	0.00
25/07/2007	ILBI On 02-August-07			Index Future	278.2200	278.5360	278.2240	278.5360	0.00
25/07/2007	ILBI On 01-November-07			Index Future	285.1500	285.4680	285.1480	285.4680	0.00
25/07/2007	J153 On 31-August-10			jSwap	9.8100	9.7850	0.0695	0.0688	0.00
25/07/2007	J157 On 15-September-15			jSwap	9.3600	9.3370	0.0062	0.0052	0.00
25/07/2007	J186 On 21-December-26			jSwap	8.6000	8.5800	0.1019	0.0999	0.00
25/07/2007	J201 On 22-December-14			jSwap	9.4300	9.4060	0.1024	0.1010	0.00
25/07/2007	J203 On 15-September-17			jSwap	9.2100	9.1890	0.1159	0.1148	0.00
25/07/2007	J204 On 21-December-18			jSwap	9.1100	9.0920	0.1131	0.1116	0.00
25/07/2007	J207 On 15-January-20			jSwap	9.0300	9.0070	0.0753	0.0737	0.00
25/07/2007	JBAR On 21-December-05			jBar	9.8700	9.8670	0.0000	0.0000	0.00
25/07/2007	JFRA On 07-February-08			jFra	10.1700	10.1580	0.0247	0.0247	0.00
25/07/2007	JFRA On 02-May-08			jFra	10.1600	10.1300	0.0263	0.0262	0.00
25/07/2007	JFRA On 02-August-07			jFra	9.9400	9.9470	0.0242	0.0242	0.00
25/07/2007	JFRA On 23-August-07			jFra	10.0700	10.0560	0.0189	0.0189	0.00
25/07/2007	JFRA On 07-August-08			jFra	10.0200	9.9870	0.0244	0.0243	0.00
25/07/2007	JFRA On 01-November-07			jFra	10.1600	10.1320	0.0265	0.0265	0.00
25/07/2007	JFRA On 06-November-08			jFra	9.9200	9.8850	0.0241	0.0240	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
25/07/2007	JN02 On 07-February-08			jNote	9.8400	9.8140	0.1761	0.1756	0.00
25/07/2007	JN02 On 02-May-08			jNote	9.7500	9.7160	0.1759	0.1754	0.00
25/07/2007	JN02 On 02-August-07			jNote	9.9800	9.9540	0.1798	0.1795	0.00
25/07/2007	JN02 On 01-November-07			jNote	9.9400	9.9080	0.1791	0.1787	0.00
25/07/2007	JN05 On 07-February-08			jNote	9.4400	9.4020	0.3713	0.3703	0.00
25/07/2007	JN05 On 02-May-08			jNote	9.3700	9.3340	0.3693	0.3683	0.00
25/07/2007	JN05 On 02-August-07			jNote	9.5600	9.5260	0.3751	0.3740	0.00
25/07/2007	JN05 On 01-November-07			jNote	9.5100	9.4760	0.3735	0.3725	0.00
25/07/2007	JN10 On 07-February-08			jNote	8.9900	8.9680	0.5819	0.5812	0.00
25/07/2007	JN10 On 02-May-08			jNote	8.9300	8.9060	0.5803	0.5796	0.00
25/07/2007	JN10 On 02-August-07			jNote	9.1000	9.0850	0.5870	0.5864	0.00
25/07/2007	JN10 On 01-November-07			jNote	9.0500	9.0330	0.5850	0.5843	0.00
25/07/2007	JROD On 31-January-08			jRod	9.7100	9.7170	0.0128	0.0129	0.00
25/07/2007	JROD On 29-February-08			jRod	9.9000	9.9030	0.0140	0.0140	0.00
25/07/2007	JROD On 31-March-08			jRod	10.0500	10.0540	0.0151	0.0151	0.00
25/07/2007	JROD On 31-July-07			jRod	8.9600	8.9580	0.0027	0.0027	0.00
25/07/2007	JROD On 31-August-07			jRod	9.2600	9.2670	0.0034	0.0034	0.00
25/07/2007	JROD On 28-September-07			jRod	9.5600	9.5710	0.0040	0.0041	0.00
25/07/2007	JROD On 31-October-07			jRod	9.4400	9.4460	0.0074	0.0074	0.00
25/07/2007	JROD On 30-November-07			jRod	9.7100	9.7160	0.0086	0.0086	0.00
25/07/2007	JROD On 31-December-07			jRod	9.9100	9.9200	0.0096	0.0097	0.00
25/07/2007	OTH1 On 07-February-08			Index Future	258.7600	259.2840	258.7630	259.2840	0.00
25/07/2007	OTH1 On 02-August-07			Index Future	245.7200	246.4300	245.7240	246.4300	15.00
25/07/2007	OTH1 On 01-November-07			Index Future	251.3300	252.0550	251.3320	252.0550	0.00
25/07/2007	R153 On 07-February-08			Bond Future	8.9600	8.9100	114.9266	115.0447	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
25/07/2007	R153 On 02-May-08			Bond Future	8.8300	8.7800	110.9483	111.0567	0.00
25/07/2007	R153 On 02-August-07			Bond Future	9.0300	8.9800	116.0630	116.2031	1451.00
25/07/2007	R153 On 01-November-07			Bond Future	9.0300	8.9750	112.0631	112.1927	0.00
25/07/2007	R157 On 07-February-08			Bond Future	8.3800	8.3500	133.8690	134.0651	343.00
25/07/2007	R157 On 02-May-08			Bond Future	8.3300	8.3000	129.9305	130.1221	0.00
25/07/2007	R157 On 02-August-07			Bond Future	8.4200	8.3900	134.7109	134.9176	11.00
25/07/2007	R157 On 01-November-07			Bond Future	8.4100	8.3800	130.7412	130.9427	0.00
25/07/2007	R186 On 07-February-08			Bond Future	8.0800	8.0400	124.7234	125.1749	0.00
25/07/2007	R186 On 02-May-08			Bond Future	8.0200	7.9800	127.7126	128.1647	0.00
25/07/2007	R186 On 02-August-07			Bond Future	8.1800	8.1350	123.7451	124.1969	5.00
25/07/2007	R186 On 01-November-07			Bond Future	8.1400	8.0950	126.6838	127.1352	0.00
25/07/2007	R196 On 07-February-08			Bond Future	9.0500	9.0020	105.4797	105.5230	0.00
25/07/2007	R196 On 02-May-08			Bond Future	8.9200	8.8800	102.6668	102.7002	0.00
25/07/2007	R196 On 02-August-07			Bond Future	9.3400	9.3030	105.2742	105.3288	0.00
25/07/2007	R196 On 01-November-07			Bond Future	9.2000	9.1560	102.7934	102.8485	0.00
25/07/2007	R201 On 07-February-08			Bond Future	8.3200	8.2850	103.4875	103.6442	0.00
25/07/2007	R201 On 02-May-08			Bond Future	8.2200	8.1900	105.9487	106.1023	0.00
25/07/2007	R201 On 02-August-07			Bond Future	8.4600	8.4250	102.7005	102.8645	0.00
25/07/2007	R201 On 01-November-07			Bond Future	8.4000	8.3700	105.1304	105.2908	0.00
25/07/2007	R203 On 07-February-08			Bond Future	8.2300	8.2000	103.5185	103.7152	0.00
25/07/2007	R203 On 02-May-08			Bond Future	8.1500	8.1200	101.8172	102.0121	0.00
25/07/2007	R203 On 02-August-07			Bond Future	8.3500	8.3150	102.5964	102.7980	0.00
25/07/2007	R203 On 01-November-07			Bond Future	8.3000	8.2650	100.8625	101.0618	0.00
25/07/2007	R204 On 07-February-08			Bond Future	8.2300	8.1950	99.5468	99.7575	0.00
25/07/2007	R204 On 02-May-08			Bond Future	8.1600	8.1250	101.9140	102.1233	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
25/07/2007	R204 On 02-August-07			Bond Future	8.3400	8.3050	98.5806	98.7951	0.00
25/07/2007	R204 On 01-November-07			Bond Future	8.2900	8.2600	100.9204	101.1330	0.00
25/07/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	13868	15834	13868	15834	0.00
25/07/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	2180	2001	2180	2001	0.00
25/07/2007	R206 On 07-February-08			Bond Future	8.3000	8.2650	96.9051	97.0403	0.00
25/07/2007	R206 On 02-May-08			Bond Future	8.2000	8.1650	99.1998	99.3317	0.00
25/07/2007	R206 On 02-August-07			Bond Future	8.4500	8.4200	95.8167	95.9592	0.00
25/07/2007	R206 On 01-November-07			Bond Future	8.3900	8.3600	98.0752	98.2142	0.00
25/07/2007	R207 On 07-February-08			Bond Future	8.1800	8.1500	93.5502	93.7657	0.00
25/07/2007	R207 On 02-May-08			Bond Future	8.1300	8.0950	95.7093	95.9236	0.00
25/07/2007	R207 On 02-August-07			Bond Future	8.2900	8.2550	92.5041	92.7222	61.00
25/07/2007	R207 On 01-November-07			Bond Future	8.2300	8.2000	94.7760	94.9930	0.00
25/07/2007	R209 On 07-February-08			Bond Future	7.8000	7.7600	84.7308	85.1206	0.00
25/07/2007	R209 On 02-May-08			Bond Future	7.7500	7.7100	83.5876	83.9804	0.00
25/07/2007	R209 On 02-August-07			Bond Future	7.8900	7.8450	83.7170	84.1017	635.00
25/07/2007	R209 On 01-November-07			Bond Future	7.8500	7.8100	82.5287	82.9154	0.00
25/07/2007	TRT1 On 07-February-08			Index Future	261.5900	262.0410	261.5940	262.0410	0.00
25/07/2007	TRT1 On 02-August-07			Index Future	248.3900	248.9550	248.3880	248.9550	500.00
25/07/2007	TRT1 On 01-November-07			Index Future	254.0600	254.6370	254.0570	254.6370	0.00
26/07/2007	\$ / R On 17-March-08			Currency Future	7.2300	7.1260	7.2301	7.1260	4601.00
26/07/2007	\$ / R On 17-September-07			Currency Future	7.0500	6.9512	7.0487	6.9512	2000.00
26/07/2007	\$ / R On 14-December-07			Currency Future	7.1400	7.0374	7.1377	7.0374	12785.00
26/07/2007	ALBI On 07-February-08			Index Future	263.6300	263.6310	263.6310	263.6310	0.00
26/07/2007	ALBI On 02-August-07			Index Future	250.4000	250.4040	250.4040	250.4040	0.00
26/07/2007	ALBI On 01-November-07			Index Future	256.6400	256.6360	256.6360	256.6360	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
26/07/2007	CRD1 On 07-February-08			Index Future	114.6200	114.6230	114.6230	114.6230	0.00
26/07/2007	CRD1 On 02-August-07			Index Future	107.3400	107.7350	107.3360	107.7350	10.00
26/07/2007	CRD1 On 01-November-07			Index Future	109.7900	110.1940	109.7850	110.1940	0.00
26/07/2007	GOVI On 07-February-08			jGovi	262.4600	263.6755	262.4560	263.6755	80.00
26/07/2007	GOVI On 02-May-08			jGovi	268.9800	270.1690	268.9800	270.1690	0.00
26/07/2007	GOVI On 02-August-07			jGovi	250.2700	251.4335	250.2710	251.4335	0.00
26/07/2007	GOVI On 01-November-07			jGovi	255.9800	257.1720	255.9825	257.1720	118.00
26/07/2007	ILBI On 07-February-08			Index Future	292.9200	292.9200	292.9200	292.9200	0.00
26/07/2007	ILBI On 02-August-07			Index Future	278.2200	278.2240	278.2240	278.2240	0.00
26/07/2007	ILBI On 01-November-07			Index Future	285.1500	285.1480	285.1480	285.1480	0.00
26/07/2007	J153 On 31-August-10			jSwap	9.9600	9.8090	0.0741	0.0695	0.00
26/07/2007	J157 On 15-September-15			jSwap	9.5400	9.3550	0.0170	0.0062	0.00
26/07/2007	J186 On 21-December-26			jSwap	8.7600	8.6030	0.1154	0.1019	0.00
26/07/2007	J201 On 22-December-14			jSwap	9.6300	9.4340	0.1119	0.1024	0.00
26/07/2007	J203 On 15-September-17			jSwap	9.3700	9.2070	0.1259	0.1159	0.00
26/07/2007	J204 On 21-December-18			jSwap	9.2800	9.1140	0.1237	0.1131	0.00
26/07/2007	J207 On 15-January-20			jSwap	9.2000	9.0300	0.0867	0.0753	0.00
26/07/2007	JBAR On 21-December-05			jBar	9.8700	9.8670	0.0000	0.0000	0.00
26/07/2007	JFRA On 07-February-08			jFra	10.2600	10.1740	0.0250	0.0247	0.00
26/07/2007	JFRA On 02-May-08			jFra	10.2900	10.1630	0.0266	0.0263	0.00
26/07/2007	JFRA On 02-August-07			jFra	9.9400	9.9420	0.0242	0.0242	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
26/07/2007	JFRA On 23-August-07			jFra	10.0700	10.0690	0.0190	0.0189	0.00
26/07/2007	JFRA On 07-August-08			jFra	10.1500	10.0160	0.0247	0.0244	0.00
26/07/2007	JFRA On 01-November-07			jFra	10.2100	10.1580	0.0267	0.0265	0.00
26/07/2007	JFRA On 06-November-08			jFra	10.0500	9.9210	0.0244	0.0241	0.00
26/07/2007	JN02 On 07-February-08			jNote	10.0200	9.8420	0.1789	0.1761	0.00
26/07/2007	JN02 On 02-May-08			jNote	9.9500	9.7450	0.1793	0.1759	0.00
26/07/2007	JN02 On 02-August-07			jNote	10.0900	9.9770	0.1816	0.1798	0.00
26/07/2007	JN02 On 01-November-07			jNote	10.0800	9.9350	0.1815	0.1791	0.00
26/07/2007	JN05 On 07-February-08			jNote	9.6600	9.4370	0.3781	0.3713	0.00
26/07/2007	JN05 On 02-May-08			jNote	9.5900	9.3680	0.3761	0.3693	0.00
26/07/2007	JN05 On 02-August-07			jNote	9.7600	9.5610	0.3814	0.3751	0.00
26/07/2007	JN05 On 01-November-07			jNote	9.7200	9.5100	0.3801	0.3735	0.00
26/07/2007	JN10 On 07-February-08			jNote	9.1600	8.9880	0.5884	0.5819	0.00
26/07/2007	JN10 On 02-May-08			jNote	9.1000	8.9270	0.5868	0.5803	0.00
26/07/2007	JN10 On 02-August-07			jNote	9.2700	9.1040	0.5933	0.5870	0.00
26/07/2007	JN10 On 01-November-07			jNote	9.2300	9.0530	0.5914	0.5850	0.00
26/07/2007	JROD On 31-January-08			jRod	9.7100	9.7130	0.0128	0.0128	0.00
26/07/2007	JROD On 29-February-08			jRod	9.8900	9.8980	0.0139	0.0140	0.00
26/07/2007	JROD On 31-March-08			jRod	10.0400	10.0490	0.0150	0.0151	0.00
26/07/2007	JROD On 31-July-07			jRod	8.9600	8.9570	0.0027	0.0027	0.00
26/07/2007	JROD On 31-August-07			jRod	9.2500	9.2600	0.0034	0.0034	0.00
26/07/2007	JROD On 28-September-07			jRod	9.5500	9.5610	0.0040	0.0040	0.00
26/07/2007	JROD On 31-October-07			jRod	9.4300	9.4400	0.0074	0.0074	0.00
26/07/2007	JROD On 30-November-07			jRod	9.7000	9.7100	0.0086	0.0086	0.00
26/07/2007	JROD On 31-December-07			jRod	9.9100	9.9140	0.0096	0.0096	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2007	OTH1 On 07-February-08			Index Future	258.7600	258.7630	258.7630	258.7630	0.00
26/07/2007	OTH1 On 02-August-07			Index Future	244.3300	245.7240	244.3280	245.7240	15.00
26/07/2007	OTH1 On 01-November-07			Index Future	249.9000	251.3320	249.9040	251.3320	0.00
26/07/2007	R153 On 07-February-08			Bond Future	9.0800	8.9600	114.6439	114.9266	0.00
26/07/2007	R153 On 02-May-08			Bond Future	8.9500	8.8300	110.6885	110.9483	0.00
26/07/2007	R153 On 02-August-07			Bond Future	9.1500	9.0300	115.7277	116.0630	1451.00
26/07/2007	R153 On 01-November-07			Bond Future	9.1500	9.0250	111.7529	112.0631	0.00
26/07/2007	R157 On 07-February-08			Bond Future	8.4700	8.3800	133.2833	133.8690	343.00
26/07/2007	R157 On 02-May-08			Bond Future	8.4200	8.3300	129.3580	129.9305	0.00
26/07/2007	R157 On 02-August-07			Bond Future	8.5100	8.4200	134.0936	134.7109	11.00
26/07/2007	R157 On 01-November-07			Bond Future	8.5000	8.4100	130.1392	130.7412	0.00
26/07/2007	R186 On 07-February-08			Bond Future	8.1700	8.0800	123.7167	124.7234	0.00
26/07/2007	R186 On 02-May-08			Bond Future	8.1100	8.0200	126.7043	127.7126	0.00
26/07/2007	R186 On 02-August-07			Bond Future	8.2700	8.1750	122.7376	123.7451	5.00
26/07/2007	R186 On 01-November-07			Bond Future	8.2300	8.1350	125.6774	126.6838	0.00
26/07/2007	R196 On 07-February-08			Bond Future	9.2100	9.0460	105.3206	105.4797	0.00
26/07/2007	R196 On 02-May-08			Bond Future	9.1000	8.9230	102.5319	102.6668	0.00
26/07/2007	R196 On 02-August-07			Bond Future	9.4500	9.3410	105.1135	105.2742	0.00
26/07/2007	R196 On 01-November-07			Bond Future	9.3400	9.2010	102.6284	102.7934	0.00
26/07/2007	R201 On 07-February-08			Bond Future	8.4100	8.3150	103.0190	103.4875	0.00
26/07/2007	R201 On 02-May-08			Bond Future	8.3100	8.2200	105.4895	105.9487	0.00
26/07/2007	R201 On 02-August-07			Bond Future	8.5500	8.4550	102.2106	102.7005	0.00
26/07/2007	R201 On 01-November-07			Bond Future	8.4900	8.4000	104.6509	105.1304	91.00
26/07/2007	R203 On 07-February-08			Bond Future	8.3200	8.2300	102.9312	103.5185	0.00
26/07/2007	R203 On 02-May-08			Bond Future	8.2400	8.1500	101.2355	101.8172	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
26/07/2007	R203 On 02-August-07			Bond Future	8.4400	8.3450	101.9948	102.5964	0.00
26/07/2007	R203 On 01-November-07			Bond Future	8.3900	8.2950	100.2678	100.8625	0.00
26/07/2007	R204 On 07-February-08			Bond Future	8.3200	8.2250	98.9179	99.5468	0.00
26/07/2007	R204 On 02-May-08			Bond Future	8.2500	8.1550	101.2894	101.9140	0.00
26/07/2007	R204 On 02-August-07			Bond Future	8.4300	8.3350	97.9408	98.5806	0.00
26/07/2007	R204 On 01-November-07			Bond Future	8.3800	8.2900	100.2861	100.9204	0.00
26/07/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	8977	13868	8977	13868	0.00
26/07/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	3688	2180	3688	2180	0.00
26/07/2007	R206 On 07-February-08			Bond Future	8.3900	8.2950	96.5009	96.9051	0.00
26/07/2007	R206 On 02-May-08			Bond Future	8.2900	8.1950	98.8056	99.1998	0.00
26/07/2007	R206 On 02-August-07			Bond Future	8.5400	8.4500	95.3907	95.8167	0.00
26/07/2007	R206 On 01-November-07			Bond Future	8.4800	8.3900	97.6596	98.0752	0.00
26/07/2007	R207 On 07-February-08			Bond Future	8.2700	8.1800	92.9291	93.5502	0.00
26/07/2007	R207 On 02-May-08			Bond Future	8.2200	8.1250	95.0703	95.7093	0.00
26/07/2007	R207 On 02-August-07			Bond Future	8.3800	8.2850	91.8540	92.5041	61.00
26/07/2007	R207 On 01-November-07			Bond Future	8.3200	8.2300	94.1290	94.7760	0.00
26/07/2007	R209 On 07-February-08			Bond Future	7.8900	7.8000	83.8648	84.7308	0.00
26/07/2007	R209 On 02-May-08			Bond Future	7.8400	7.7500	82.7146	83.5876	0.00
26/07/2007	R209 On 02-August-07			Bond Future	7.9800	7.8850	82.8621	83.7170	635.00
26/07/2007	R209 On 01-November-07			Bond Future	7.9400	7.8500	81.6694	82.5287	0.00
26/07/2007	TRT1 On 07-February-08			Index Future	261.5900	261.5940	261.5940	261.5940	0.00
26/07/2007	TRT1 On 02-August-07			Index Future	247.2300	248.3880	247.2340	248.3880	500.00
26/07/2007	TRT1 On 01-November-07			Index Future	252.8800	254.0570	252.8760	254.0570	0.00
27/07/2007	\$ / R On 17-March-08			Currency Future	7.3400	7.2301	7.3378	7.2301	4601.00
27/07/2007	\$ / R On 17-September-07			Currency Future	7.1500	7.0487	7.1491	7.0487	1885.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2007	\$ / R On 14-December-07			Currency Future	7.2400	7.1377	7.2405	7.1377	12785.00
27/07/2007	ALBI On 07-February-08			Index Future	263.6300	263.6310	263.6310	263.6310	0.00
27/07/2007	ALBI On 02-August-07			Index Future	250.4000	250.4040	250.4040	250.4040	0.00
27/07/2007	ALBI On 01-November-07			Index Future	256.6400	256.6360	256.6360	256.6360	0.00
27/07/2007	CRD1 On 07-February-08			Index Future	114.6200	114.6230	114.6230	114.6230	0.00
27/07/2007	CRD1 On 02-August-07			Index Future	107.0700	107.3360	107.0720	107.3360	10.00
27/07/2007	CRD1 On 01-November-07			Index Future	109.5200	109.7850	109.5160	109.7850	0.00
27/07/2007	GOVI On 07-February-08			jGovi	261.7800	262.4560	261.7805	262.4560	80.00
27/07/2007	GOVI On 02-May-08			jGovi	268.3700	268.9800	268.3710	268.9800	0.00
27/07/2007	GOVI On 02-August-07			jGovi	249.6300	250.2710	249.6275	250.2710	0.00
27/07/2007	GOVI On 01-November-07			jGovi	255.3200	255.9825	255.3245	255.9825	118.00
27/07/2007	ILBI On 07-February-08			Index Future	292.9200	292.9200	292.9200	292.9200	0.00
27/07/2007	ILBI On 02-August-07			Index Future	278.2200	278.2240	278.2240	278.2240	0.00
27/07/2007	ILBI On 01-November-07			Index Future	285.1500	285.1480	285.1480	285.1480	0.00
27/07/2007	J153 On 31-August-10			jSwap	10.0200	9.9640	0.0757	0.0741	0.00
27/07/2007	J157 On 15-September-15			jSwap	9.6300	9.5380	0.0222	0.0170	0.00
27/07/2007	J186 On 21-December-26			jSwap	8.8700	8.7630	0.1239	0.1154	0.00
27/07/2007	J201 On 22-December-14			jSwap	9.7200	9.6260	0.1164	0.1119	0.00
27/07/2007	J203 On 15-September-17			jSwap	9.4700	9.3670	0.1323	0.1259	0.00
27/07/2007	J204 On 21-December-18			jSwap	9.3700	9.2790	0.1297	0.1237	0.00
27/07/2007	J207 On 15-January-20			jSwap	9.2900	9.1960	0.0929	0.0867	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
27/07/2007	JBAR On 21-December-05			jBar	9.8800	9.8670	0.0000	0.0000	0.00
27/07/2007	JFRA On 07-February-08			jFra	10.3300	10.2640	0.0251	0.0250	0.00
27/07/2007	JFRA On 02-May-08			jFra	10.3800	10.2870	0.0268	0.0266	0.00
27/07/2007	JFRA On 02-August-07			jFra	9.9300	9.9350	0.0242	0.0242	0.00
27/07/2007	JFRA On 23-August-07			jFra	10.0800	10.0740	0.0190	0.0190	0.00
27/07/2007	JFRA On 07-August-08			jFra	10.2600	10.1470	0.0249	0.0247	0.00
27/07/2007	JFRA On 01-November-07			jFra	10.2600	10.2110	0.0268	0.0267	0.00
27/07/2007	JFRA On 06-November-08			jFra	10.1500	10.0460	0.0247	0.0244	0.00
27/07/2007	JN02 On 07-February-08			jNote	10.1000	10.0180	0.1802	0.1789	0.00
27/07/2007	JN02 On 02-May-08			jNote	10.0300	9.9530	0.1805	0.1793	0.00
27/07/2007	JN02 On 02-August-07			jNote	10.1600	10.0850	0.1829	0.1816	0.00
27/07/2007	JN02 On 01-November-07			jNote	10.1600	10.0790	0.1828	0.1815	0.00
27/07/2007	JN05 On 07-February-08			jNote	9.7500	9.6560	0.3809	0.3781	0.00
27/07/2007	JN05 On 02-May-08			jNote	9.6900	9.5930	0.3790	0.3761	0.00
27/07/2007	JN05 On 02-August-07			jNote	9.8400	9.7590	0.3838	0.3814	0.00
27/07/2007	JN05 On 01-November-07			jNote	9.8100	9.7210	0.3827	0.3801	0.00
27/07/2007	JN10 On 07-February-08			jNote	9.2700	9.1640	0.5928	0.5884	0.00
27/07/2007	JN10 On 02-May-08			jNote	9.2100	9.1040	0.5912	0.5868	0.00
27/07/2007	JN10 On 02-August-07			jNote	9.3800	9.2700	0.5977	0.5933	0.00
27/07/2007	JN10 On 01-November-07			jNote	9.3300	9.2250	0.5959	0.5914	0.00
27/07/2007	JROD On 31-January-08			jRod	9.7200	9.7050	0.0133	0.0128	0.00
27/07/2007	JROD On 29-February-08			jRod	9.9100	9.8900	0.0145	0.0139	0.00
27/07/2007	JROD On 31-March-08			jRod	10.0700	10.0400	0.0156	0.0150	0.00
27/07/2007	JROD On 31-July-07			jRod	8.9600	8.9560	0.0032	0.0027	0.00
27/07/2007	JROD On 31-August-07			jRod	9.2500	9.2530	0.0038	0.0034	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
27/07/2007	JROD On 28-September-07			jRod	9.5400	9.5510	0.0044	0.0040	0.00
27/07/2007	JROD On 31-October-07			jRod	9.4300	9.4340	0.0078	0.0074	0.00
27/07/2007	JROD On 30-November-07			jRod	9.7000	9.7030	0.0090	0.0086	0.00
27/07/2007	JROD On 31-December-07			jRod	9.9100	9.9050	0.0100	0.0096	0.00
27/07/2007	OTH1 On 07-February-08			Index Future	258.7600	258.7630	258.7630	258.7630	0.00
27/07/2007	OTH1 On 02-August-07			Index Future	243.7700	244.3280	243.7710	244.3280	15.00
27/07/2007	OTH1 On 01-November-07			Index Future	249.3300	249.9040	249.3340	249.9040	0.00
27/07/2007	R153 On 07-February-08			Bond Future	9.2200	9.0800	114.3270	114.6439	0.00
27/07/2007	R153 On 02-May-08			Bond Future	9.1000	8.9500	110.3650	110.6885	0.00
27/07/2007	R153 On 02-August-07			Bond Future	9.2200	9.1500	115.5327	115.7277	1451.00
27/07/2007	R153 On 01-November-07			Bond Future	9.2400	9.1450	111.5210	111.7529	0.00
27/07/2007	R157 On 07-February-08			Bond Future	8.5500	8.4700	132.7978	133.2833	343.00
27/07/2007	R157 On 02-May-08			Bond Future	8.4900	8.4200	128.9150	129.3580	0.00
27/07/2007	R157 On 02-August-07			Bond Future	8.5700	8.5100	133.6842	134.0936	11.00
27/07/2007	R157 On 01-November-07			Bond Future	8.5700	8.5000	129.7067	130.1392	250.00
27/07/2007	R186 On 07-February-08			Bond Future	8.2000	8.1700	123.3840	123.7167	0.00
27/07/2007	R186 On 02-May-08			Bond Future	8.1400	8.1100	126.3710	126.7043	0.00
27/07/2007	R186 On 02-August-07			Bond Future	8.2900	8.2650	122.4600	122.7376	5.00
27/07/2007	R186 On 01-November-07			Bond Future	8.2500	8.2250	125.4001	125.6774	0.00
27/07/2007	R196 On 07-February-08			Bond Future	9.3000	9.2080	105.2353	105.3206	0.00
27/07/2007	R196 On 02-May-08			Bond Future	9.1900	9.0970	102.4592	102.5319	0.00
27/07/2007	R196 On 02-August-07			Bond Future	9.5100	9.4530	105.0262	105.1135	0.00
27/07/2007	R196 On 01-November-07			Bond Future	9.4100	9.3360	102.5382	102.6284	0.00
27/07/2007	R201 On 07-February-08			Bond Future	8.5000	8.4050	102.5532	103.0190	0.00
27/07/2007	R201 On 02-May-08			Bond Future	8.4000	8.3100	105.0330	105.4895	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
27/07/2007	R201 On 02-August-07			Bond Future	8.6200	8.5450	101.8046	102.2106	0.00
27/07/2007	R201 On 01-November-07			Bond Future	8.5700	8.4900	104.2271	104.6509	91.00
27/07/2007	R203 On 07-February-08			Bond Future	8.4100	8.3200	102.3807	102.9312	0.00
27/07/2007	R203 On 02-May-08			Bond Future	8.3100	8.2400	100.7861	101.2355	0.00
27/07/2007	R203 On 02-August-07			Bond Future	8.5000	8.4350	101.5633	101.9948	0.00
27/07/2007	R203 On 01-November-07			Bond Future	8.4600	8.3850	99.8084	100.2678	0.00
27/07/2007	R204 On 07-February-08			Bond Future	8.3900	8.3150	98.3980	98.9179	0.00
27/07/2007	R204 On 02-May-08			Bond Future	8.3200	8.2450	100.7730	101.2894	0.00
27/07/2007	R204 On 02-August-07			Bond Future	8.4900	8.4250	97.4821	97.9408	0.00
27/07/2007	R204 On 01-November-07			Bond Future	8.4500	8.3800	99.7966	100.2861	0.00
27/07/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	5866	8977	5866	8977	0.00
27/07/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	5163	3688	5163	3688	0.00
27/07/2007	R206 On 07-February-08			Bond Future	8.4800	8.3850	96.0765	96.5009	0.00
27/07/2007	R206 On 02-May-08			Bond Future	8.3800	8.2850	98.3915	98.8056	0.00
27/07/2007	R206 On 02-August-07			Bond Future	8.6200	8.5400	95.0139	95.3907	0.00
27/07/2007	R206 On 01-November-07			Bond Future	8.5600	8.4800	97.2921	97.6596	0.00
27/07/2007	R207 On 07-February-08			Bond Future	8.3300	8.2670	92.4828	92.9291	0.00
27/07/2007	R207 On 02-May-08			Bond Future	8.2700	8.2150	94.6826	95.0703	0.00
27/07/2007	R207 On 02-August-07			Bond Future	8.4300	8.3750	91.4597	91.8540	61.00
27/07/2007	R207 On 01-November-07			Bond Future	8.3900	8.3200	93.6299	94.1290	0.00
27/07/2007	R209 On 07-February-08			Bond Future	7.9100	7.8900	83.6743	83.8648	0.00
27/07/2007	R209 On 02-May-08			Bond Future	7.8600	7.8400	82.5706	82.7146	0.00
27/07/2007	R209 On 02-August-07			Bond Future	7.9900	7.9750	82.7211	82.8621	635.00
27/07/2007	R209 On 01-November-07			Bond Future	7.9600	7.9400	81.5276	81.6694	0.00
27/07/2007	TRT1 On 07-February-08			Index Future	261.5900	261.5940	261.5940	261.5940	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
27/07/2007	TRT1 On 02-August-07			Index Future	246.6000	247.2340	246.6010	247.2340	500.00
27/07/2007	TRT1 On 01-November-07			Index Future	252.2300	252.8760	252.2280	252.8760	0.00