



Derivatives Weekly Statistics Report

From 2007/08/13 To 2007/08/17

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2007	\$ / R On 17-March-08			Currency Future	7.4100	7.4276	7.4145	7.4276	4601.00
13/08/2007	\$ / R On 17-September-07			Currency Future	7.2200	7.2305	7.2170	7.2305	2220.00
13/08/2007	\$ / R On 14-December-07			Currency Future	7.3100	7.3256	7.3126	7.3256	19240.00
13/08/2007	ALBI On 07-February-08			Index Future	262.6800	261.9140	262.6750	261.9140	0.00
13/08/2007	ALBI On 01-November-07			Index Future	255.6000	254.8550	255.6030	254.8550	0.00
13/08/2007	CRD1 On 07-February-08			Index Future	112.6400	112.3540	112.6370	112.3540	0.00
13/08/2007	CRD1 On 01-November-07			Index Future	109.7500	109.4780	109.7540	109.4780	8.00
13/08/2007	GOVI On 07-February-08			jGovi	262.9500	262.1795	262.9530	262.1795	60.00
13/08/2007	GOVI On 02-May-08			jGovi	269.4600	268.6655	269.4560	268.6655	0.00
13/08/2007	GOVI On 01-November-07			jGovi	256.2200	255.4695	256.2220	255.4695	118.00
13/08/2007	ILBI On 07-February-08			Index Future	289.7500	289.8460	289.7490	289.8460	0.00
13/08/2007	ILBI On 01-November-07			Index Future	281.9500	282.0340	281.9480	282.0340	0.00
13/08/2007	J153 On 31-August-10			jSwap	9.9800	10.0370	0.0749	0.0765	0.00
13/08/2007	J157 On 15-September-15			jSwap	9.5800	9.6350	0.0196	0.0227	0.00
13/08/2007	J186 On 21-December-26			jSwap	8.7200	8.8010	0.1122	0.1188	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
13/08/2007	J201 On 22-December-14			jSwap	9.6800	9.7300	0.1149	0.1175	0.00
13/08/2007	J203 On 15-September-17			jSwap	9.4100	9.4580	0.1292	0.1320	0.00
13/08/2007	J204 On 21-December-18			jSwap	9.3100	9.3670	0.1258	0.1297	0.00
13/08/2007	J207 On 15-January-20			jSwap	9.2100	9.2790	0.0879	0.0927	0.00
13/08/2007	JBAR On 21-December-05			jBar	9.9800	9.9750	0.0000	0.0000	0.00
13/08/2007	JFRA On 07-February-08			jFra	10.3500	10.4030	0.0252	0.0253	0.00
13/08/2007	JFRA On 02-May-08			jFra	10.3200	10.3980	0.0267	0.0269	0.00
13/08/2007	JFRA On 23-August-07			jFra	10.0900	10.1050	0.0190	0.0190	0.00
13/08/2007	JFRA On 07-August-08			jFra	10.2300	10.2860	0.0249	0.0250	0.00
13/08/2007	JFRA On 01-November-07			jFra	10.3100	10.3190	0.0269	0.0270	0.00
13/08/2007	JFRA On 06-November-08			jFra	10.1100	10.1640	0.0246	0.0247	0.00
13/08/2007	JN02 On 07-February-08			jNote	10.0500	10.1200	0.1794	0.1805	0.00
13/08/2007	JN02 On 02-May-08			jNote	9.9600	10.0360	0.1793	0.1806	0.00
13/08/2007	JN02 On 01-November-07			jNote	10.1300	10.1910	0.1823	0.1832	0.00
13/08/2007	JN05 On 07-February-08			jNote	9.7100	9.7750	0.3799	0.3817	0.00
13/08/2007	JN05 On 02-May-08			jNote	9.6500	9.7080	0.3778	0.3797	0.00
13/08/2007	JN05 On 01-November-07			jNote	9.7800	9.8420	0.3820	0.3838	0.00
13/08/2007	JN10 On 07-February-08			jNote	9.2000	9.2560	0.5895	0.5917	0.00
13/08/2007	JN10 On 02-May-08			jNote	9.1400	9.1940	0.5877	0.5901	0.00
13/08/2007	JN10 On 01-November-07			jNote	9.2700	9.3190	0.5928	0.5947	0.00
13/08/2007	JROD On 31-January-08			jRod	10.1000	10.1170	0.0104	0.0110	0.00
13/08/2007	JROD On 29-February-08			jRod	9.9100	9.9190	0.0141	0.0146	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
13/08/2007	JROD On 31-March-08			jRod	10.0700	10.0870	0.0153	0.0158	0.00
13/08/2007	JROD On 31-August-07			jRod	9.1600	9.1720	0.0032	0.0037	0.00
13/08/2007	JROD On 28-September-07			jRod	9.4100	9.4330	0.0037	0.0042	0.00
13/08/2007	JROD On 31-October-07			jRod	9.8000	9.8250	0.0047	0.0051	0.00
13/08/2007	JROD On 30-November-07			jRod	9.6600	9.6750	0.0084	0.0089	0.00
13/08/2007	JROD On 31-December-07			jRod	9.8900	9.9020	0.0095	0.0100	0.00
13/08/2007	OTH1 On 07-February-08			Index Future	257.5100	256.6400	257.5140	256.6400	0.00
13/08/2007	OTH1 On 01-November-07			Index Future	250.9200	250.0720	250.9240	250.0720	12.00
13/08/2007	R153 On 07-February-08			Bond Future	9.2500	9.2950	114.2568	114.1398	1665.00
13/08/2007	R153 On 02-May-08			Bond Future	9.1400	9.1850	110.2897	110.1822	0.00
13/08/2007	R153 On 01-November-07			Bond Future	9.3000	9.3450	111.3667	111.2383	70.00
13/08/2007	R157 On 07-February-08			Bond Future	8.4700	8.5200	133.2833	132.9593	343.00
13/08/2007	R157 On 02-May-08			Bond Future	8.4200	8.4700	129.3580	129.0413	0.00
13/08/2007	R157 On 01-November-07			Bond Future	8.5100	8.5600	130.0725	129.7399	261.00
13/08/2007	R186 On 07-February-08			Bond Future	8.0800	8.1250	124.7797	124.2185	0.00
13/08/2007	R186 On 02-May-08			Bond Future	8.0200	8.0650	127.7690	127.2069	0.00
13/08/2007	R186 On 01-November-07			Bond Future	8.1300	8.1800	126.7401	126.1790	0.00
13/08/2007	R196 On 07-February-08			Bond Future	9.3000	9.3800	105.2294	105.1521	0.00
13/08/2007	R196 On 02-May-08			Bond Future	9.1900	9.2770	102.4568	102.3926	0.00
13/08/2007	R196 On 01-November-07			Bond Future	9.4400	9.5050	102.5040	102.4224	0.00
13/08/2007	R201 On 07-February-08			Bond Future	8.4000	8.4600	103.0449	102.7340	0.00
13/08/2007	R201 On 02-May-08			Bond Future	8.3100	8.3700	105.4895	105.1849	0.00
13/08/2007	R201 On 01-November-07			Bond Future	8.4900	8.5500	104.6509	104.3329	91.00
13/08/2007	R203 On 07-February-08			Bond Future	8.3100	8.3550	103.0288	102.7041	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
13/08/2007	R203 On 02-May-08			Bond Future	8.2300	8.2750	101.3322	101.0105	0.00
13/08/2007	R203 On 01-November-07			Bond Future	8.3800	8.4250	100.3336	100.0050	0.00
13/08/2007	R204 On 07-February-08			Bond Future	8.2900	8.3400	99.0921	98.7442	0.00
13/08/2007	R204 On 02-May-08			Bond Future	8.2200	8.2700	101.4624	101.1169	0.00
13/08/2007	R204 On 01-November-07			Bond Future	8.3600	8.4100	100.4266	100.0759	0.00
13/08/2007	R206 On 07-February-08			Bond Future	8.3900	8.4450	96.5009	96.2326	0.00
13/08/2007	R206 On 02-May-08			Bond Future	8.2800	8.3400	98.8274	98.5656	0.00
13/08/2007	R206 On 01-November-07			Bond Future	8.4900	8.5450	97.6366	97.3609	0.00
13/08/2007	R207 On 07-February-08			Bond Future	8.2300	8.2750	93.2282	92.8722	0.00
13/08/2007	R207 On 02-May-08			Bond Future	8.1600	8.2100	95.4601	95.1056	0.00
13/08/2007	R207 On 01-November-07			Bond Future	8.2900	8.3400	94.3440	93.9860	0.00
13/08/2007	R209 On 07-February-08			Bond Future	7.6900	7.7400	85.8098	85.3166	659.00
13/08/2007	R209 On 02-May-08			Bond Future	7.6400	7.6900	84.6750	84.1779	0.00
13/08/2007	R209 On 01-November-07			Bond Future	7.7500	7.7950	83.5501	83.0612	0.00
13/08/2007	TRT1 On 07-February-08			Index Future	259.7800	259.0170	259.7820	259.0170	0.00
13/08/2007	TRT1 On 01-November-07			Index Future	253.1300	252.3880	253.1340	252.3880	400.00
14/08/2007	\$ / R On 17-March-08			Currency Future	7.5300	7.4145	7.5311	7.4145	4601.00
14/08/2007	\$ / R On 17-September-07			Currency Future	7.3300	7.2170	7.3322	7.2170	2220.00
14/08/2007	\$ / R On 14-December-07			Currency Future	7.4300	7.3126	7.4285	7.3126	19425.00
14/08/2007	ALBI On 07-February-08			Index Future	262.5500	262.6750	262.5470	262.6750	0.00
14/08/2007	ALBI On 01-November-07			Index Future	255.5100	255.6030	255.5100	255.6030	0.00
14/08/2007	CRD1 On 07-February-08			Index Future	112.6300	112.6370	112.6280	112.6370	0.00
14/08/2007	CRD1 On 01-November-07			Index Future	109.7500	109.7540	109.7460	109.7540	8.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2007	GOVI On 07-February-08			jGovi	262.9300	262.9530	262.9295	262.9530	60.00
14/08/2007	GOVI On 02-May-08			jGovi	269.4300	269.4560	269.4335	269.4560	0.00
14/08/2007	GOVI On 01-November-07			jGovi	256.2000	256.2220	256.2020	256.2220	118.00
14/08/2007	ILBI On 07-February-08			Index Future	289.6300	289.7490	289.6330	289.7490	0.00
14/08/2007	ILBI On 01-November-07			Index Future	281.8700	281.9480	281.8710	281.9480	0.00
14/08/2007	J153 On 31-August-10			jSwap	9.9600	9.9810	0.0743	0.0749	0.00
14/08/2007	J157 On 15-September-15			jSwap	9.5400	9.5820	0.0169	0.0196	0.00
14/08/2007	J186 On 21-December-26			jSwap	8.6900	8.7220	0.1094	0.1122	0.00
14/08/2007	J201 On 22-December-14			jSwap	9.6200	9.6760	0.1124	0.1149	0.00
14/08/2007	J203 On 15-September-17			jSwap	9.3700	9.4110	0.1268	0.1292	0.00
14/08/2007	J204 On 21-December-18			jSwap	9.2600	9.3050	0.1232	0.1258	0.00
14/08/2007	J207 On 15-January-20			jSwap	9.1700	9.2080	0.0851	0.0879	0.00
14/08/2007	JBAR On 21-December-05			jBar	9.9800	9.9750	0.0000	0.0000	0.00
14/08/2007	JFRA On 07-February-08			jFra	10.3200	10.3520	0.0251	0.0252	0.00
14/08/2007	JFRA On 02-May-08			jFra	10.2800	10.3200	0.0266	0.0267	0.00
14/08/2007	JFRA On 23-August-07			jFra	10.0700	10.0850	0.0190	0.0190	0.00
14/08/2007	JFRA On 07-August-08			jFra	10.1800	10.2300	0.0248	0.0249	0.00
14/08/2007	JFRA On 01-November-07			jFra	10.2600	10.3080	0.0268	0.0269	0.00
14/08/2007	JFRA On 06-November-08			jFra	10.0600	10.1060	0.0245	0.0246	0.00
14/08/2007	JN02 On 07-February-08			jNote	10.0300	10.0480	0.1790	0.1794	0.00
14/08/2007	JN02 On 02-May-08			jNote	9.9400	9.9590	0.1791	0.1793	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2007	JN02 On 01-November-07			jNote	10.1000	10.1330	0.1818	0.1823	0.00
14/08/2007	JN05 On 07-February-08			jNote	9.6500	9.7120	0.3780	0.3799	0.00
14/08/2007	JN05 On 02-May-08			jNote	9.5900	9.6450	0.3760	0.3778	0.00
14/08/2007	JN05 On 01-November-07			jNote	9.7200	9.7820	0.3800	0.3820	0.00
14/08/2007	JN10 On 07-February-08			jNote	9.1600	9.2010	0.5879	0.5895	0.00
14/08/2007	JN10 On 02-May-08			jNote	9.0900	9.1360	0.5861	0.5877	0.00
14/08/2007	JN10 On 01-November-07			jNote	9.2300	9.2680	0.5912	0.5928	0.00
14/08/2007	JROD On 31-January-08			jRod	10.0900	10.1000	0.0104	0.0104	0.00
14/08/2007	JROD On 29-February-08			jRod	9.9000	9.9060	0.0141	0.0141	0.00
14/08/2007	JROD On 31-March-08			jRod	10.0700	10.0730	0.0153	0.0153	0.00
14/08/2007	JROD On 31-August-07			jRod	9.1600	9.1600	0.0031	0.0032	0.00
14/08/2007	JROD On 28-September-07			jRod	9.4000	9.4090	0.0037	0.0037	0.00
14/08/2007	JROD On 31-October-07			jRod	9.7800	9.7970	0.0046	0.0047	0.00
14/08/2007	JROD On 30-November-07			jRod	9.6500	9.6610	0.0084	0.0084	0.00
14/08/2007	JROD On 31-December-07			jRod	9.8800	9.8880	0.0095	0.0095	0.00
14/08/2007	OTH1 On 07-February-08			Index Future	257.4900	257.5140	257.4940	257.5140	0.00
14/08/2007	OTH1 On 01-November-07			Index Future	250.9100	250.9240	250.9060	250.9240	12.00
14/08/2007	R153 On 07-February-08			Bond Future	9.2500	9.2450	114.2568	114.2568	1665.00
14/08/2007	R153 On 02-May-08			Bond Future	9.1400	9.1350	110.2897	110.2897	0.00
14/08/2007	R153 On 01-November-07			Bond Future	9.3000	9.2950	111.3667	111.3667	70.00
14/08/2007	R157 On 07-February-08			Bond Future	8.4700	8.4700	133.2833	133.2833	343.00
14/08/2007	R157 On 02-May-08			Bond Future	8.4200	8.4200	129.3580	129.3580	0.00
14/08/2007	R157 On 01-November-07			Bond Future	8.5100	8.5100	130.0725	130.0725	261.00
14/08/2007	R186 On 07-February-08			Bond Future	8.0800	8.0750	124.7797	124.7797	0.00

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14/08/2007	R186 On 02-May-08			Bond Future	8.0200	8.0150	127.7690	127.7690	0.00
14/08/2007	R186 On 01-November-07			Bond Future	8.1300	8.1300	126.7401	126.7401	0.00
14/08/2007	R196 On 07-February-08			Bond Future	9.3000	9.3010	105.2265	105.2294	0.00
14/08/2007	R196 On 02-May-08			Bond Future	9.2000	9.1940	102.4537	102.4568	0.00
14/08/2007	R196 On 01-November-07			Bond Future	9.4400	9.4380	102.5016	102.5040	0.00
14/08/2007	R201 On 07-February-08			Bond Future	8.4100	8.4000	102.9930	103.0449	0.00
14/08/2007	R201 On 02-May-08			Bond Future	8.3200	8.3100	105.4387	105.4895	0.00
14/08/2007	R201 On 01-November-07			Bond Future	8.5000	8.4900	104.5978	104.6509	91.00
14/08/2007	R203 On 07-February-08			Bond Future	8.3100	8.3050	103.0288	103.0288	0.00
14/08/2007	R203 On 02-May-08			Bond Future	8.2300	8.2250	101.3322	101.3322	0.00
14/08/2007	R203 On 01-November-07			Bond Future	8.3800	8.3750	100.3336	100.3336	0.00
14/08/2007	R204 On 07-February-08			Bond Future	8.2900	8.2900	99.0921	99.0921	0.00
14/08/2007	R204 On 02-May-08			Bond Future	8.2200	8.2200	101.4624	101.4624	0.00
14/08/2007	R204 On 01-November-07			Bond Future	8.3600	8.3600	100.4266	100.4266	0.00
14/08/2007	R206 On 07-February-08			Bond Future	8.4000	8.3850	96.4561	96.5009	0.00
14/08/2007	R206 On 02-May-08			Bond Future	8.2900	8.2800	98.7837	98.8274	0.00
14/08/2007	R206 On 01-November-07			Bond Future	8.5000	8.4850	97.5906	97.6366	0.00
14/08/2007	R207 On 07-February-08			Bond Future	8.2300	8.2250	93.2282	93.2282	0.00
14/08/2007	R207 On 02-May-08			Bond Future	8.1600	8.1600	95.4601	95.4601	0.00
14/08/2007	R207 On 01-November-07			Bond Future	8.2900	8.2900	94.3440	94.3440	0.00
14/08/2007	R209 On 07-February-08			Bond Future	7.6900	7.6900	85.8098	85.8098	659.00
14/08/2007	R209 On 02-May-08			Bond Future	7.6400	7.6400	84.6750	84.6750	0.00
14/08/2007	R209 On 01-November-07			Bond Future	7.7500	7.7450	83.5501	83.5501	0.00

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14/08/2007	TRT1 On 07-February-08			Index Future	259.7600	259.7820	259.7600	259.7820	0.00
14/08/2007	TRT1 On 01-November-07			Index Future	253.1100	253.1340	253.1140	253.1340	400.00
15/08/2007	\$ / R On 17-March-08			Currency Future	7.5800	7.5311	7.5780	7.5311	6100.00
15/08/2007	\$ / R On 17-September-07			Currency Future	7.3800	7.3322	7.3800	7.3322	2210.00
15/08/2007	\$ / R On 14-December-07			Currency Future	7.4800	7.4285	7.4754	7.4285	21555.00
15/08/2007	ALBI On 07-February-08			Index Future	262.6800	262.5470	262.6810	262.5470	0.00
15/08/2007	ALBI On 01-November-07			Index Future	255.6400	255.5100	255.6430	255.5100	0.00
15/08/2007	CRD1 On 07-February-08			Index Future	112.5800	112.6280	112.5830	112.6280	0.00
15/08/2007	CRD1 On 01-November-07			Index Future	109.7000	109.7460	109.7030	109.7460	8.00
15/08/2007	GOVI On 07-February-08			jGovi	263.0100	262.9295	263.0090	262.9295	45.00
15/08/2007	GOVI On 02-May-08			jGovi	269.5200	269.4335	269.5150	269.4335	0.00
15/08/2007	GOVI On 01-November-07			jGovi	256.2800	256.2020	256.2825	256.2020	118.00
15/08/2007	ILBI On 07-February-08			Index Future	289.1700	289.6330	289.1680	289.6330	0.00
15/08/2007	ILBI On 01-November-07			Index Future	281.4200	281.8710	281.4210	281.8710	0.00
15/08/2007	J153 On 31-August-10			jSwap	9.9800	9.9600	0.0748	0.0743	0.00
15/08/2007	J157 On 15-September-15			jSwap	9.5600	9.5360	0.0186	0.0169	0.00
15/08/2007	J186 On 21-December-26			jSwap	8.7200	8.6880	0.1123	0.1094	0.00
15/08/2007	J201 On 22-December-14			jSwap	9.6500	9.6240	0.1138	0.1124	0.00
15/08/2007	J203 On 15-September-17			jSwap	9.3900	9.3710	0.1279	0.1268	0.00
15/08/2007	J204 On 21-December-18			jSwap	9.2800	9.2640	0.1245	0.1232	0.00
15/08/2007	J207 On 15-January-20			jSwap	9.1900	9.1680	0.0866	0.0851	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2007	JBAR On 21-December-05			jBar	9.9800	9.9750	0.0000	0.0000	0.00
15/08/2007	JFRA On 07-February-08			jFra	10.3500	10.3200	0.0252	0.0251	0.00
15/08/2007	JFRA On 02-May-08			jFra	10.3200	10.2840	0.0267	0.0266	0.00
15/08/2007	JFRA On 23-August-07			jFra	10.0800	10.0730	0.0190	0.0190	0.00
15/08/2007	JFRA On 07-August-08			jFra	10.2100	10.1810	0.0248	0.0248	0.00
15/08/2007	JFRA On 01-November-07			jFra	10.2600	10.2600	0.0268	0.0268	0.00
15/08/2007	JFRA On 06-November-08			jFra	10.1200	10.0580	0.0246	0.0245	0.00
15/08/2007	JN02 On 07-February-08			jNote	10.0500	10.0270	0.1794	0.1790	0.00
15/08/2007	JN02 On 02-May-08			jNote	9.9600	9.9420	0.1794	0.1791	0.00
15/08/2007	JN02 On 01-November-07			jNote	10.1300	10.1030	0.1822	0.1818	0.00
15/08/2007	JN05 On 07-February-08			jNote	9.7000	9.6530	0.3793	0.3780	0.00
15/08/2007	JN05 On 02-May-08			jNote	9.6300	9.5870	0.3773	0.3760	0.00
15/08/2007	JN05 On 01-November-07			jNote	9.7600	9.7200	0.3813	0.3800	0.00
15/08/2007	JN10 On 07-February-08			jNote	9.1800	9.1580	0.5885	0.5879	0.00
15/08/2007	JN10 On 02-May-08			jNote	9.1100	9.0930	0.5868	0.5861	0.00
15/08/2007	JN10 On 01-November-07			jNote	9.2500	9.2250	0.5918	0.5912	0.00
15/08/2007	JROD On 31-January-08			jRod	10.1000	10.0930	0.0105	0.0104	0.00
15/08/2007	JROD On 29-February-08			jRod	9.9100	9.9010	0.0141	0.0141	0.00
15/08/2007	JROD On 31-March-08			jRod	10.0700	10.0670	0.0153	0.0153	0.00
15/08/2007	JROD On 31-August-07			jRod	9.1500	9.1560	0.0031	0.0031	0.00
15/08/2007	JROD On 28-September-07			jRod	9.3900	9.3990	0.0037	0.0037	0.00
15/08/2007	JROD On 31-October-07			jRod	9.7800	9.7840	0.0046	0.0046	0.00
15/08/2007	JROD On 30-November-07			jRod	9.6500	9.6540	0.0084	0.0084	0.00
15/08/2007	JROD On 31-December-07			jRod	9.8800	9.8810	0.0095	0.0095	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2007	OTH1 On 07-February-08			Index Future	257.5800	257.4940	257.5830	257.4940	0.00
15/08/2007	OTH1 On 01-November-07			Index Future	251.0000	250.9060	250.9950	250.9060	12.00
15/08/2007	R153 On 07-February-08			Bond Future	9.2400	9.2450	114.2802	114.2568	1665.00
15/08/2007	R153 On 02-May-08			Bond Future	9.1300	9.1350	110.3112	110.2897	0.00
15/08/2007	R153 On 01-November-07			Bond Future	9.2900	9.2950	111.3924	111.3667	70.00
15/08/2007	R157 On 07-February-08			Bond Future	8.4500	8.4700	133.4131	133.2833	343.00
15/08/2007	R157 On 02-May-08			Bond Future	8.4000	8.4200	129.4849	129.3580	0.00
15/08/2007	R157 On 01-November-07			Bond Future	8.4900	8.5100	130.2059	130.0725	261.00
15/08/2007	R186 On 07-February-08			Bond Future	8.0700	8.0750	124.8924	124.7797	0.00
15/08/2007	R186 On 02-May-08			Bond Future	8.0100	8.0150	127.8819	127.7690	0.00
15/08/2007	R186 On 01-November-07			Bond Future	8.1200	8.1300	126.8528	126.7401	0.00
15/08/2007	R196 On 07-February-08			Bond Future	9.2500	9.3040	105.2784	105.2265	0.00
15/08/2007	R196 On 02-May-08			Bond Future	9.1100	9.1980	102.5211	102.4537	0.00
15/08/2007	R196 On 01-November-07			Bond Future	9.4400	9.4400	102.5028	102.5016	0.00
15/08/2007	R201 On 07-February-08			Bond Future	8.3900	8.4100	103.0969	102.9930	0.00
15/08/2007	R201 On 02-May-08			Bond Future	8.3000	8.3200	105.5404	105.4387	0.00
15/08/2007	R201 On 01-November-07			Bond Future	8.4800	8.5000	104.7041	104.5978	91.00
15/08/2007	R203 On 07-February-08			Bond Future	8.2800	8.3050	103.2243	103.0288	0.00
15/08/2007	R203 On 02-May-08			Bond Future	8.2000	8.2250	101.5258	101.3322	0.00
15/08/2007	R203 On 01-November-07			Bond Future	8.3500	8.3750	100.5315	100.3336	0.00
15/08/2007	R204 On 07-February-08			Bond Future	8.2700	8.2900	99.2317	99.0921	0.00
15/08/2007	R204 On 02-May-08			Bond Future	8.2000	8.2200	101.6010	101.4624	0.00
15/08/2007	R204 On 01-November-07			Bond Future	8.3400	8.3600	100.5674	100.4266	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2007	R206 On 07-February-08			Bond Future	8.3800	8.3950	96.5457	96.4561	0.00
15/08/2007	R206 On 02-May-08			Bond Future	8.2700	8.2900	98.8711	98.7837	0.00
15/08/2007	R206 On 01-November-07			Bond Future	8.4800	8.4950	97.6827	97.5906	0.00
15/08/2007	R207 On 07-February-08			Bond Future	8.2000	8.2250	93.4427	93.2282	0.00
15/08/2007	R207 On 02-May-08			Bond Future	8.1300	8.1600	95.6736	95.4601	0.00
15/08/2007	R207 On 01-November-07			Bond Future	8.2600	8.2900	94.5596	94.3440	0.00
15/08/2007	R209 On 07-February-08			Bond Future	7.6900	7.6900	85.8098	85.8098	659.00
15/08/2007	R209 On 02-May-08			Bond Future	7.6400	7.6400	84.6750	84.6750	0.00
15/08/2007	R209 On 01-November-07			Bond Future	7.7500	7.7450	83.5501	83.5501	0.00
15/08/2007	TRT1 On 07-February-08			Index Future	259.8400	259.7600	259.8380	259.7600	0.00
15/08/2007	TRT1 On 01-November-07			Index Future	253.1900	253.1140	253.1930	253.1140	400.00
16/08/2007	\$/R On 17-March-08			Currency Future	7.7200	7.5780	7.7217	7.5780	6104.00
16/08/2007	\$/R On 17-September-07			Currency Future	7.5200	7.3800	7.5167	7.3800	2210.00
16/08/2007	\$/R On 14-December-07			Currency Future	7.6200	7.4754	7.6151	7.4754	23540.00
16/08/2007	ALBI On 07-February-08			Index Future	262.7300	262.6810	262.7300	262.6810	0.00
16/08/2007	ALBI On 01-November-07			Index Future	255.6900	255.6430	255.6940	255.6430	0.00
16/08/2007	CRD1 On 07-February-08			Index Future	112.6400	112.5830	112.6400	112.5830	0.00
16/08/2007	CRD1 On 01-November-07			Index Future	109.7300	109.7030	109.7330	109.7030	8.00
16/08/2007	GOVI On 07-February-08			jGovi	263.1900	263.0090	263.1880	263.0090	45.00
16/08/2007	GOVI On 02-May-08			jGovi	269.7600	269.5150	269.7580	269.5150	0.00
16/08/2007	GOVI On 01-November-07			jGovi	256.3900	256.2825	256.3940	256.2825	118.00
16/08/2007	ILBI On 07-February-08			Index Future	288.2500	289.1680	288.2490	289.1680	0.00
16/08/2007	ILBI On 01-November-07			Index Future	280.5300	281.4210	280.5300	281.4210	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
16/08/2007	J153 On 31-August-10			jSwap	9.9700	9.9760	0.0746	0.0748	0.00
16/08/2007	J157 On 15-September-15			jSwap	9.5400	9.5640	0.0172	0.0186	0.00
16/08/2007	J186 On 21-December-26			jSwap	8.6800	8.7220	0.1090	0.1123	0.00
16/08/2007	J201 On 22-December-14			jSwap	9.6300	9.6530	0.1128	0.1138	0.00
16/08/2007	J203 On 15-September-17			jSwap	9.3700	9.3890	0.1264	0.1279	0.00
16/08/2007	J204 On 21-December-18			jSwap	9.2600	9.2830	0.1231	0.1245	0.00
16/08/2007	J207 On 15-January-20			jSwap	9.1700	9.1890	0.0851	0.0866	0.00
16/08/2007	JBAR On 21-December-05			jBar	9.9800	9.9830	0.0000	0.0000	0.00
16/08/2007	JFRA On 07-February-08			jFra	10.3400	10.3460	0.0251	0.0252	0.00
16/08/2007	JFRA On 02-May-08			jFra	10.3000	10.3230	0.0267	0.0267	0.00
16/08/2007	JFRA On 23-August-07			jFra	10.0700	10.0820	0.0190	0.0190	0.00
16/08/2007	JFRA On 07-August-08			jFra	10.1900	10.2050	0.0248	0.0248	0.00
16/08/2007	JFRA On 01-November-07			jFra	10.2600	10.2630	0.0268	0.0268	0.00
16/08/2007	JFRA On 06-November-08			jFra	10.0700	10.1220	0.0245	0.0246	0.00
16/08/2007	JN02 On 07-February-08			jNote	10.0400	10.0520	0.1793	0.1794	0.00
16/08/2007	JN02 On 02-May-08			jNote	9.9500	9.9610	0.1793	0.1794	0.00
16/08/2007	JN02 On 01-November-07			jNote	10.1200	10.1280	0.1820	0.1822	0.00
16/08/2007	JN05 On 07-February-08			jNote	9.6700	9.6950	0.3785	0.3793	0.00
16/08/2007	JN05 On 02-May-08			jNote	9.6000	9.6280	0.3764	0.3773	0.00
16/08/2007	JN05 On 01-November-07			jNote	9.7400	9.7610	0.3805	0.3813	0.00
16/08/2007	JN10 On 07-February-08			jNote	9.1500	9.1790	0.5875	0.5885	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
16/08/2007	JN10 On 02-May-08			jNote	9.0900	9.1140	0.5857	0.5868	0.00
16/08/2007	JN10 On 01-November-07			jNote	9.2200	9.2450	0.5907	0.5918	0.00
16/08/2007	JROD On 31-January-08			jRod	10.0900	10.1010	0.0104	0.0105	0.00
16/08/2007	JROD On 29-February-08			jRod	9.9000	9.9080	0.0141	0.0141	0.00
16/08/2007	JROD On 31-March-08			jRod	10.0600	10.0740	0.0153	0.0153	0.00
16/08/2007	JROD On 31-August-07			jRod	9.1500	9.1520	0.0031	0.0031	0.00
16/08/2007	JROD On 28-September-07			jRod	9.3800	9.3910	0.0036	0.0037	0.00
16/08/2007	JROD On 31-October-07			jRod	9.7600	9.7750	0.0046	0.0046	0.00
16/08/2007	JROD On 30-November-07			jRod	9.6500	9.6530	0.0083	0.0084	0.00
16/08/2007	JROD On 31-December-07			jRod	9.8800	9.8840	0.0095	0.0095	0.00
16/08/2007	OTH1 On 07-February-08			Index Future	257.8500	257.5830	257.8520	257.5830	0.00
16/08/2007	OTH1 On 01-November-07			Index Future	251.2000	250.9950	251.1960	250.9950	12.00
16/08/2007	R153 On 07-February-08			Bond Future	9.2400	9.2350	114.2802	114.2802	1665.00
16/08/2007	R153 On 02-May-08			Bond Future	9.1300	9.1250	110.3112	110.3112	0.00
16/08/2007	R153 On 01-November-07			Bond Future	9.2900	9.2850	111.3924	111.3924	70.00
16/08/2007	R157 On 07-February-08			Bond Future	8.4500	8.4500	133.4131	133.4131	343.00
16/08/2007	R157 On 02-May-08			Bond Future	8.4000	8.4000	129.4849	129.4849	0.00
16/08/2007	R157 On 01-November-07			Bond Future	8.4900	8.4900	130.2059	130.2059	261.00
16/08/2007	R186 On 07-February-08			Bond Future	8.0500	8.0650	125.1183	124.8924	0.00
16/08/2007	R186 On 02-May-08			Bond Future	7.9900	8.0050	128.1081	127.8819	0.00
16/08/2007	R186 On 01-November-07			Bond Future	8.1000	8.1200	127.0786	126.8528	0.00
16/08/2007	R196 On 07-February-08			Bond Future	9.2500	9.2510	105.2794	105.2784	0.00
16/08/2007	R196 On 02-May-08			Bond Future	9.1000	9.1110	102.5304	102.5211	0.00
16/08/2007	R196 On 01-November-07			Bond Future	9.4500	9.4390	102.4931	102.5028	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
16/08/2007	R201 On 07-February-08			Bond Future	8.3900	8.3900	103.0969	103.0969	0.00
16/08/2007	R201 On 02-May-08			Bond Future	8.3000	8.3000	105.5404	105.5404	0.00
16/08/2007	R201 On 01-November-07			Bond Future	8.4800	8.4800	104.7041	104.7041	91.00
16/08/2007	R203 On 07-February-08			Bond Future	8.2800	8.2750	103.2243	103.2243	0.00
16/08/2007	R203 On 02-May-08			Bond Future	8.2000	8.1950	101.5258	101.5258	0.00
16/08/2007	R203 On 01-November-07			Bond Future	8.3500	8.3450	100.5315	100.5315	0.00
16/08/2007	R204 On 07-February-08			Bond Future	8.2700	8.2700	99.2317	99.2317	0.00
16/08/2007	R204 On 02-May-08			Bond Future	8.2000	8.2000	101.6010	101.6010	0.00
16/08/2007	R204 On 01-November-07			Bond Future	8.3400	8.3400	100.5674	100.5674	0.00
16/08/2007	R206 On 07-February-08			Bond Future	8.3800	8.3750	96.5457	96.5457	0.00
16/08/2007	R206 On 02-May-08			Bond Future	8.2700	8.2700	98.8711	98.8711	0.00
16/08/2007	R206 On 01-November-07			Bond Future	8.4800	8.4750	97.6827	97.6827	0.00
16/08/2007	R207 On 07-February-08			Bond Future	8.2000	8.1950	93.4427	93.4427	0.00
16/08/2007	R207 On 02-May-08			Bond Future	8.1300	8.1300	95.6736	95.6736	0.00
16/08/2007	R207 On 01-November-07			Bond Future	8.2600	8.2600	94.5596	94.5596	0.00
16/08/2007	R209 On 07-February-08			Bond Future	7.6700	7.6900	86.0084	85.8098	659.00
16/08/2007	R209 On 02-May-08			Bond Future	7.6200	7.6400	84.8752	84.6750	0.00
16/08/2007	R209 On 01-November-07			Bond Future	7.7300	7.7450	83.7470	83.5501	0.00
16/08/2007	TRT1 On 07-February-08			Index Future	260.0200	259.8380	260.0170	259.8380	0.00
16/08/2007	TRT1 On 01-November-07			Index Future	253.3100	253.1930	253.3050	253.1930	400.00
17/08/2007	\$ / R On 17-March-08			Currency Future	7.6700	7.7217	7.6681	7.7217	6104.00
17/08/2007	\$ / R On 17-September-07			Currency Future	7.4600	7.5167	7.4594	7.5167	2210.00
17/08/2007	\$ / R On 14-December-07			Currency Future	7.5600	7.6151	7.5593	7.6151	23670.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2007	ALBI On 07-February-08			Index Future	258.4800	262.7300	258.4800	262.7300	0.00
17/08/2007	ALBI On 01-November-07			Index Future	251.4900	255.6940	251.4880	255.6940	0.00
17/08/2007	CRD1 On 07-February-08			Index Future	112.7400	112.6400	112.7360	112.6400	0.00
17/08/2007	CRD1 On 01-November-07			Index Future	109.8000	109.7330	109.8010	109.7330	8.00
17/08/2007	GOVI On 07-February-08			jGovi	263.5100	263.1880	263.5090	263.1880	45.00
17/08/2007	GOVI On 02-May-08			jGovi	270.0300	269.7580	270.0255	269.7580	0.00
17/08/2007	GOVI On 01-November-07			jGovi	256.6500	256.3940	256.6495	256.3940	178.00
17/08/2007	ILBI On 07-February-08			Index Future	287.8300	288.2490	287.8280	288.2490	0.00
17/08/2007	ILBI On 01-November-07			Index Future	280.0400	280.5300	280.0420	280.5300	0.00
17/08/2007	J153 On 31-August-10			jSwap	9.9800	9.9700	0.0749	0.0746	0.00
17/08/2007	J157 On 15-September-15			jSwap	9.5800	9.5410	0.0197	0.0172	0.00
17/08/2007	J186 On 21-December-26			jSwap	8.7200	8.6830	0.1117	0.1090	0.00
17/08/2007	J201 On 22-December-14			jSwap	9.6700	9.6310	0.1148	0.1128	0.00
17/08/2007	J203 On 15-September-17			jSwap	9.4100	9.3650	0.1290	0.1264	0.00
17/08/2007	J204 On 21-December-18			jSwap	9.3000	9.2610	0.1259	0.1231	0.00
17/08/2007	J207 On 15-January-20			jSwap	9.2100	9.1670	0.0881	0.0851	0.00
17/08/2007	JBAR On 21-December-05			jBar	10.1200	9.9830	0.0000	0.0000	0.00
17/08/2007	JFRA On 07-February-08			jFra	10.4000	10.3400	0.0253	0.0251	0.00
17/08/2007	JFRA On 02-May-08			jFra	10.3700	10.3020	0.0268	0.0267	0.00
17/08/2007	JFRA On 23-August-07			jFra	10.1500	10.0700	0.0191	0.0190	0.00
17/08/2007	JFRA On 07-August-08			jFra	10.2500	10.1910	0.0249	0.0248	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
17/08/2007	JFRA On 01-November-07			jFra	10.3500	10.2590	0.0271	0.0268	0.00
17/08/2007	JFRA On 06-November-08			jFra	10.1700	10.0690	0.0247	0.0245	0.00
17/08/2007	JN02 On 07-February-08			jNote	10.0600	10.0420	0.1795	0.1793	0.00
17/08/2007	JN02 On 02-May-08			jNote	9.9500	9.9540	0.1792	0.1793	0.00
17/08/2007	JN02 On 01-November-07			jNote	10.1600	10.1150	0.1828	0.1820	0.00
17/08/2007	JN05 On 07-February-08			jNote	9.7000	9.6700	0.3794	0.3785	0.00
17/08/2007	JN05 On 02-May-08			jNote	9.6300	9.6020	0.3773	0.3764	0.00
17/08/2007	JN05 On 01-November-07			jNote	9.7700	9.7370	0.3816	0.3805	0.00
17/08/2007	JN10 On 07-February-08			jNote	9.2000	9.1520	0.5894	0.5875	0.00
17/08/2007	JN10 On 02-May-08			jNote	9.1300	9.0870	0.5876	0.5857	0.00
17/08/2007	JN10 On 01-November-07			jNote	9.2600	9.2180	0.5927	0.5907	0.00
17/08/2007	JROD On 31-January-08			jRod	10.1400	10.0900	0.0111	0.0104	0.00
17/08/2007	JROD On 29-February-08			jRod	9.9300	9.8990	0.0148	0.0141	0.00
17/08/2007	JROD On 31-March-08			jRod	10.1000	10.0640	0.0160	0.0153	0.00
17/08/2007	JROD On 31-August-07			jRod	9.2100	9.1490	0.0038	0.0031	0.00
17/08/2007	JROD On 28-September-07			jRod	9.5100	9.3810	0.0045	0.0036	0.00
17/08/2007	JROD On 31-October-07			jRod	9.8900	9.7630	0.0054	0.0046	0.00
17/08/2007	JROD On 30-November-07			jRod	9.7000	9.6450	0.0091	0.0083	0.00
17/08/2007	JROD On 31-December-07			jRod	9.9200	9.8760	0.0102	0.0095	0.00
17/08/2007	OTH1 On 07-February-08			Index Future	258.5200	257.8520	258.5220	257.8520	0.00
17/08/2007	OTH1 On 01-November-07			Index Future	251.7900	251.1960	251.7910	251.1960	12.00
17/08/2007	R153 On 07-February-08			Bond Future	9.2100	9.2350	114.3388	114.2802	1665.00
17/08/2007	R153 On 02-May-08			Bond Future	9.2000	9.1250	110.1500	110.3112	0.00
17/08/2007	R153 On 01-November-07			Bond Future	9.2700	9.2850	111.4438	111.3924	70.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2007	R157 On 07-February-08			Bond Future	8.4100	8.4500	133.6734	133.4131	343.00
17/08/2007	R157 On 02-May-08			Bond Future	8.3500	8.4000	129.8030	129.4849	0.00
17/08/2007	R157 On 01-November-07			Bond Future	8.4600	8.4900	130.4063	130.2059	266.00
17/08/2007	R186 On 07-February-08			Bond Future	7.9900	8.0450	125.7426	125.1183	0.00
17/08/2007	R186 On 02-May-08			Bond Future	7.9500	7.9850	128.5624	128.1081	0.00
17/08/2007	R186 On 01-November-07			Bond Future	8.0600	8.1000	127.5322	127.0786	0.00
17/08/2007	R196 On 07-February-08			Bond Future	9.2100	9.2500	105.3147	105.2794	0.00
17/08/2007	R196 On 02-May-08			Bond Future	9.0600	9.0990	102.5606	102.5304	0.00
17/08/2007	R196 On 01-November-07			Bond Future	9.4100	9.4470	102.5382	102.4931	0.00
17/08/2007	R201 On 07-February-08			Bond Future	8.3700	8.3900	103.2268	103.0969	0.00
17/08/2007	R201 On 02-May-08			Bond Future	8.3000	8.3000	105.5404	105.5404	0.00
17/08/2007	R201 On 01-November-07			Bond Future	8.4700	8.4800	104.7838	104.7041	91.00
17/08/2007	R203 On 07-February-08			Bond Future	8.2300	8.2750	103.5185	103.2243	0.00
17/08/2007	R203 On 02-May-08			Bond Future	8.1700	8.1950	101.6876	101.5258	0.00
17/08/2007	R203 On 01-November-07			Bond Future	8.3200	8.3450	100.7299	100.5315	0.00
17/08/2007	R204 On 07-February-08			Bond Future	8.2300	8.2700	99.5117	99.2317	0.00
17/08/2007	R204 On 02-May-08			Bond Future	8.1800	8.2000	101.7747	101.6010	0.00
17/08/2007	R204 On 01-November-07			Bond Future	8.3100	8.3400	100.8143	100.5674	0.00
17/08/2007	R206 On 07-February-08			Bond Future	8.3500	8.3750	96.6579	96.5457	0.00
17/08/2007	R206 On 02-May-08			Bond Future	8.2800	8.2700	98.8493	98.8711	0.00
17/08/2007	R206 On 01-November-07			Bond Future	8.4600	8.4750	97.7518	97.6827	0.00
17/08/2007	R207 On 07-February-08			Bond Future	8.1700	8.1950	93.6219	93.4427	0.00
17/08/2007	R207 On 02-May-08			Bond Future	8.1200	8.1300	95.7449	95.6736	0.00
17/08/2007	R207 On 01-November-07			Bond Future	8.2500	8.2600	94.6677	94.5596	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
17/08/2007	R209 On 07-February-08			Bond Future	7.6100	7.6700	86.6593	86.0084	659.00
17/08/2007	R209 On 02-May-08			Bond Future	7.5600	7.6200	85.5312	84.8752	0.00
17/08/2007	R209 On 01-November-07			Bond Future	7.6600	7.7250	84.3922	83.7470	0.00
17/08/2007	TRT1 On 07-February-08			Index Future	260.3400	260.0170	260.3440	260.0170	0.00
17/08/2007	TRT1 On 01-November-07			Index Future	253.5700	253.3050	253.5660	253.3050	400.00