



# Derivatives Weekly Statistics Report

From 2007/08/20 To 2007/08/24

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2007	\$ / R On 17-March-08			Currency Future	7.6100	7.6681	7.6131	7.6681	6104.00
20/08/2007	\$ / R On 17-September-07			Currency Future	7.4100	7.4594	7.4063	7.4594	2137.00
20/08/2007	\$ / R On 14-December-07			Currency Future	7.5100	7.5593	7.5058	7.5593	23730.00
20/08/2007	ALBI On 07-February-08			Index Future	259.1700	258.4800	259.1730	258.4800	0.00
20/08/2007	ALBI On 01-November-07			Index Future	252.1800	251.4880	252.1790	251.4880	0.00
20/08/2007	CRD1 On 07-February-08			Index Future	112.9900	112.7360	112.9890	112.7360	0.00
20/08/2007	CRD1 On 01-November-07			Index Future	110.0500	109.8010	110.0480	109.8010	8.00
20/08/2007	GOVI On 07-February-08			jGovi	264.2000	263.5090	264.1985	263.5090	45.00
20/08/2007	GOVI On 02-May-08			jGovi	270.7300	270.0255	270.7320	270.0255	0.00
20/08/2007	GOVI On 01-November-07			jGovi	257.3200	256.6495	257.3220	256.6495	178.00
20/08/2007	ILBI On 07-February-08			Index Future	287.7300	287.8280	287.7250	287.8280	0.00
20/08/2007	ILBI On 01-November-07			Index Future	279.9600	280.0420	279.9610	280.0420	0.00
20/08/2007	J153 On 31-August-10			jSwap	9.9700	9.9800	0.0746	0.0749	0.00
20/08/2007	J157 On 15-September-15			jSwap	9.5400	9.5830	0.0171	0.0197	0.00
20/08/2007	J186 On 21-December-26			jSwap	8.6400	8.7160	0.1055	0.1117	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
20/08/2007	J201 On 22-December-14			jSwap	9.6300	9.6710	0.1126	0.1148	0.00
20/08/2007	J203 On 15-September-17			jSwap	9.3700	9.4070	0.1268	0.1290	0.00
20/08/2007	J204 On 21-December-18			jSwap	9.2600	9.3040	0.1231	0.1259	0.00
20/08/2007	J207 On 15-January-20			jSwap	9.1600	9.2100	0.0846	0.0881	0.00
20/08/2007	JBAR On 21-December-05			jBar	10.1200	10.1170	0.0000	0.0000	0.00
20/08/2007	JFRA On 07-February-08			jFra	10.3800	10.3990	0.0252	0.0253	0.00
20/08/2007	JFRA On 02-May-08			jFra	10.3600	10.3740	0.0268	0.0268	0.00
20/08/2007	JFRA On 23-August-07			jFra	10.1400	10.1530	0.0191	0.0191	0.00
20/08/2007	JFRA On 07-August-08			jFra	10.2100	10.2540	0.0248	0.0249	0.00
20/08/2007	JFRA On 01-November-07			jFra	10.3300	10.3540	0.0270	0.0271	0.00
20/08/2007	JFRA On 06-November-08			jFra	10.0800	10.1740	0.0245	0.0247	0.00
20/08/2007	JN02 On 07-February-08			jNote	10.0400	10.0610	0.1792	0.1795	0.00
20/08/2007	JN02 On 02-May-08			jNote	9.9400	9.9530	0.1790	0.1792	0.00
20/08/2007	JN02 On 01-November-07			jNote	10.1300	10.1630	0.1823	0.1828	0.00
20/08/2007	JN05 On 07-February-08			jNote	9.6500	9.6990	0.3779	0.3794	0.00
20/08/2007	JN05 On 02-May-08			jNote	9.5800	9.6290	0.3758	0.3773	0.00
20/08/2007	JN05 On 01-November-07			jNote	9.7200	9.7720	0.3801	0.3816	0.00
20/08/2007	JN10 On 07-February-08			jNote	9.1500	9.1950	0.5876	0.5894	0.00
20/08/2007	JN10 On 02-May-08			jNote	9.0800	9.1290	0.5857	0.5876	0.00
20/08/2007	JN10 On 01-November-07			jNote	9.2200	9.2630	0.5909	0.5927	0.00
20/08/2007	JROD On 31-January-08			jRod	10.1300	10.1360	0.0106	0.0111	0.00
20/08/2007	JROD On 29-February-08			jRod	9.9300	9.9330	0.0143	0.0148	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
20/08/2007	JROD On 31-March-08			jRod	10.0900	10.1020	0.0155	0.0160	0.00
20/08/2007	JROD On 31-August-07			jRod	9.2100	9.2100	0.0033	0.0038	0.00
20/08/2007	JROD On 28-September-07			jRod	9.5000	9.5070	0.0039	0.0045	0.00
20/08/2007	JROD On 31-October-07			jRod	9.8700	9.8870	0.0049	0.0054	0.00
20/08/2007	JROD On 30-November-07			jRod	9.6900	9.6960	0.0086	0.0091	0.00
20/08/2007	JROD On 31-December-07			jRod	9.9100	9.9210	0.0097	0.0102	0.00
20/08/2007	OTH1 On 07-February-08			Index Future	259.3400	258.5220	259.3400	258.5220	0.00
20/08/2007	OTH1 On 01-November-07			Index Future	252.5900	251.7910	252.5900	251.7910	12.00
20/08/2007	R153 On 07-February-08			Bond Future	9.1700	9.2100	114.4325	114.3388	1665.00
20/08/2007	R153 On 02-May-08			Bond Future	9.1600	9.2000	110.2359	110.1500	0.00
20/08/2007	R153 On 01-November-07			Bond Future	9.2300	9.2650	111.5467	111.4438	70.00
20/08/2007	R157 On 07-February-08			Bond Future	8.3700	8.4100	133.9343	133.6734	343.00
20/08/2007	R157 On 02-May-08			Bond Future	8.3100	8.3500	130.0582	129.8030	0.00
20/08/2007	R157 On 01-November-07			Bond Future	8.4200	8.4600	130.6742	130.4063	266.00
20/08/2007	R186 On 07-February-08			Bond Future	7.9500	7.9900	126.1997	125.7426	0.00
20/08/2007	R186 On 02-May-08			Bond Future	7.9100	7.9450	129.0192	128.5624	0.00
20/08/2007	R186 On 01-November-07			Bond Future	8.0200	8.0600	127.9883	127.5322	0.00
20/08/2007	R196 On 07-February-08			Bond Future	9.1400	9.2140	105.3844	105.3147	0.00
20/08/2007	R196 On 02-May-08			Bond Future	8.9800	9.0600	102.6226	102.5606	0.00
20/08/2007	R196 On 01-November-07			Bond Future	9.3600	9.4100	102.6052	102.5382	0.00
20/08/2007	R201 On 07-February-08			Bond Future	8.3300	8.3650	103.4353	103.2268	0.00
20/08/2007	R201 On 02-May-08			Bond Future	8.2600	8.3000	105.7443	105.5404	0.00
20/08/2007	R201 On 01-November-07			Bond Future	8.4300	8.4650	104.9969	104.7838	91.00
20/08/2007	R203 On 07-February-08			Bond Future	8.1800	8.2300	103.8467	103.5185	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
20/08/2007	R203 On 02-May-08			Bond Future	8.1200	8.1700	102.0121	101.6876	0.00
20/08/2007	R203 On 01-November-07			Bond Future	8.2700	8.3150	101.0618	100.7299	0.00
20/08/2007	R204 On 07-February-08			Bond Future	8.1600	8.2300	100.0042	99.5117	0.00
20/08/2007	R204 On 02-May-08			Bond Future	8.1100	8.1750	102.2632	101.7747	0.00
20/08/2007	R204 On 01-November-07			Bond Future	8.2400	8.3050	101.3107	100.8143	0.00
20/08/2007	R206 On 07-February-08			Bond Future	8.3100	8.3500	96.8376	96.6579	0.00
20/08/2007	R206 On 02-May-08			Bond Future	8.2400	8.2750	99.0244	98.8493	0.00
20/08/2007	R206 On 01-November-07			Bond Future	8.4200	8.4600	97.9364	97.7518	0.00
20/08/2007	R207 On 07-February-08			Bond Future	8.1100	8.1700	94.0540	93.6219	0.00
20/08/2007	R207 On 02-May-08			Bond Future	8.0600	8.1200	96.1744	95.7449	0.00
20/08/2007	R207 On 01-November-07			Bond Future	8.1900	8.2450	95.1018	94.6677	0.00
20/08/2007	R209 On 07-February-08			Bond Future	7.5700	7.6050	87.0639	86.6593	659.00
20/08/2007	R209 On 02-May-08			Bond Future	7.5200	7.5550	85.9389	85.5312	0.00
20/08/2007	R209 On 01-November-07			Bond Future	7.6200	7.6600	84.7933	84.3922	0.00
20/08/2007	TRT1 On 07-February-08			Index Future	261.0300	260.3440	261.0290	260.3440	0.00
20/08/2007	TRT1 On 01-November-07			Index Future	254.2400	253.5660	254.2350	253.5660	400.00
21/08/2007	\$ / R On 17-March-08			Currency Future	7.6400	7.6131	7.6387	7.6131	6104.00
21/08/2007	\$ / R On 17-September-07			Currency Future	7.4300	7.4063	7.4263	7.4063	2137.00
21/08/2007	\$ / R On 14-December-07			Currency Future	7.5300	7.5058	7.5283	7.5058	23810.00
21/08/2007	ALBI On 07-February-08			Index Future	258.6700	259.1730	258.6720	259.1730	0.00
21/08/2007	ALBI On 01-November-07			Index Future	251.6900	252.1790	251.6860	252.1790	0.00
21/08/2007	CRD1 On 07-February-08			Index Future	112.8200	112.9890	112.8190	112.9890	0.00
21/08/2007	CRD1 On 01-November-07			Index Future	109.8800	110.0480	109.8830	110.0480	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
21/08/2007	GOVI On 07-February-08			jGovi	263.6800	264.1985	263.6845	264.1985	45.00
21/08/2007	GOVI On 02-May-08			jGovi	270.2100	270.7320	270.2055	270.7320	0.00
21/08/2007	GOVI On 01-November-07			jGovi	256.8200	257.3220	256.8230	257.3220	178.00
21/08/2007	ILBI On 07-February-08			Index Future	287.6500	287.7250	287.6530	287.7250	0.00
21/08/2007	ILBI On 01-November-07			Index Future	279.8800	279.9610	279.8840	279.9610	0.00
21/08/2007	J153 On 31-August-10			jSwap	10.0100	9.9680	0.0759	0.0746	0.00
21/08/2007	J157 On 15-September-15			jSwap	9.5900	9.5390	0.0199	0.0171	0.00
21/08/2007	J186 On 21-December-26			jSwap	8.7000	8.6430	0.1101	0.1055	0.00
21/08/2007	J201 On 22-December-14			jSwap	9.6800	9.6260	0.1152	0.1126	0.00
21/08/2007	J203 On 15-September-17			jSwap	9.4100	9.3690	0.1291	0.1268	0.00
21/08/2007	J204 On 21-December-18			jSwap	9.3000	9.2590	0.1259	0.1231	0.00
21/08/2007	J207 On 15-January-20			jSwap	9.2100	9.1590	0.0879	0.0846	0.00
21/08/2007	JBAR On 21-December-05			jBar	10.1200	10.1170	0.0000	0.0000	0.00
21/08/2007	JFRA On 07-February-08			jFra	10.4000	10.3780	0.0253	0.0252	0.00
21/08/2007	JFRA On 02-May-08			jFra	10.4000	10.3620	0.0269	0.0268	0.00
21/08/2007	JFRA On 23-August-07			jFra	10.1300	10.1390	0.0191	0.0191	0.00
21/08/2007	JFRA On 07-August-08			jFra	10.2700	10.2050	0.0250	0.0248	0.00
21/08/2007	JFRA On 01-November-07			jFra	10.3400	10.3300	0.0270	0.0270	0.00
21/08/2007	JFRA On 06-November-08			jFra	10.1600	10.0820	0.0247	0.0245	0.00
21/08/2007	JN02 On 07-February-08			jNote	10.0900	10.0380	0.1800	0.1792	0.00
21/08/2007	JN02 On 02-May-08			jNote	10.0000	9.9380	0.1800	0.1790	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2007	JN02 On 01-November-07			jNote	10.1700	10.1330	0.1830	0.1823	0.00
21/08/2007	JN05 On 07-February-08			jNote	9.7100	9.6500	0.3797	0.3779	0.00
21/08/2007	JN05 On 02-May-08			jNote	9.6400	9.5810	0.3776	0.3758	0.00
21/08/2007	JN05 On 01-November-07			jNote	9.7800	9.7230	0.3818	0.3801	0.00
21/08/2007	JN10 On 07-February-08			jNote	9.2000	9.1510	0.5891	0.5876	0.00
21/08/2007	JN10 On 02-May-08			jNote	9.1300	9.0840	0.5873	0.5857	0.00
21/08/2007	JN10 On 01-November-07			jNote	9.2600	9.2210	0.5924	0.5909	0.00
21/08/2007	JROD On 31-January-08			jRod	10.1300	10.1270	0.0106	0.0106	0.00
21/08/2007	JROD On 29-February-08			jRod	9.9300	9.9260	0.0143	0.0143	0.00
21/08/2007	JROD On 31-March-08			jRod	10.1000	10.0940	0.0155	0.0155	0.00
21/08/2007	JROD On 31-August-07			jRod	9.2100	9.2070	0.0033	0.0033	0.00
21/08/2007	JROD On 28-September-07			jRod	9.4900	9.4960	0.0039	0.0039	0.00
21/08/2007	JROD On 31-October-07			jRod	9.8700	9.8730	0.0049	0.0049	0.00
21/08/2007	JROD On 30-November-07			jRod	9.6900	9.6900	0.0086	0.0086	0.00
21/08/2007	JROD On 31-December-07			jRod	9.9100	9.9130	0.0097	0.0097	0.00
21/08/2007	OTH1 On 07-February-08			Index Future	258.5100	259.3400	258.5100	259.3400	0.00
21/08/2007	OTH1 On 01-November-07			Index Future	251.7800	252.5900	251.7830	252.5900	12.00
21/08/2007	R153 On 07-February-08			Bond Future	9.2100	9.1700	114.3388	114.4325	1665.00
21/08/2007	R153 On 02-May-08			Bond Future	9.2000	9.1600	110.1500	110.2359	0.00
21/08/2007	R153 On 01-November-07			Bond Future	9.2700	9.2250	111.4438	111.5467	70.00
21/08/2007	R157 On 07-February-08			Bond Future	8.4100	8.3700	133.6734	133.9343	358.00
21/08/2007	R157 On 02-May-08			Bond Future	8.3500	8.3100	129.8030	130.0582	0.00
21/08/2007	R157 On 01-November-07			Bond Future	8.4600	8.4200	130.4063	130.6742	266.00
21/08/2007	R186 On 07-February-08			Bond Future	8.0100	7.9500	125.5151	126.1997	0.00

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21/08/2007	R186 On 02-May-08			Bond Future	7.9700	7.9050	128.3349	129.0192	0.00
21/08/2007	R186 On 01-November-07			Bond Future	8.0800	8.0200	127.3051	127.9883	0.00
21/08/2007	R196 On 07-February-08			Bond Future	9.1900	9.1430	105.3382	105.3844	0.00
21/08/2007	R196 On 02-May-08			Bond Future	9.0200	8.9800	102.5885	102.6226	0.00
21/08/2007	R196 On 01-November-07			Bond Future	9.4000	9.3550	102.5516	102.6052	0.00
21/08/2007	R201 On 07-February-08			Bond Future	8.3700	8.3250	103.2268	103.4353	0.00
21/08/2007	R201 On 02-May-08			Bond Future	8.3000	8.2600	105.5404	105.7443	0.00
21/08/2007	R201 On 01-November-07			Bond Future	8.4700	8.4250	104.7838	104.9969	91.00
21/08/2007	R203 On 07-February-08			Bond Future	8.2100	8.1800	103.6496	103.8467	0.00
21/08/2007	R203 On 02-May-08			Bond Future	8.1500	8.1200	101.8172	102.0121	0.00
21/08/2007	R203 On 01-November-07			Bond Future	8.3000	8.2650	100.8625	101.0618	0.00
21/08/2007	R204 On 07-February-08			Bond Future	8.1800	8.1600	99.8632	100.0042	0.00
21/08/2007	R204 On 02-May-08			Bond Future	8.1300	8.1050	102.1233	102.2632	0.00
21/08/2007	R204 On 01-November-07			Bond Future	8.2600	8.2350	101.1685	101.3107	0.00
21/08/2007	R206 On 07-February-08			Bond Future	8.3500	8.3100	96.6579	96.8376	0.00
21/08/2007	R206 On 02-May-08			Bond Future	8.2800	8.2350	98.8493	99.0244	0.00
21/08/2007	R206 On 01-November-07			Bond Future	8.4600	8.4200	97.7518	97.9364	0.00
21/08/2007	R207 On 07-February-08			Bond Future	8.1000	8.1100	94.1262	94.0540	0.00
21/08/2007	R207 On 02-May-08			Bond Future	8.0500	8.0600	96.2462	96.1744	0.00
21/08/2007	R207 On 01-November-07			Bond Future	8.1800	8.1850	95.1744	95.1018	0.00
21/08/2007	R209 On 07-February-08			Bond Future	7.6400	7.5650	86.3579	87.0639	659.00
21/08/2007	R209 On 02-May-08			Bond Future	7.5900	7.5150	85.2274	85.9389	0.00
21/08/2007	R209 On 01-November-07			Bond Future	7.6900	7.6200	84.0934	84.7933	0.00

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21/08/2007	TRT1 On 07-February-08			Index Future	260.5100	261.0290	260.5120	261.0290	0.00
21/08/2007	TRT1 On 01-November-07			Index Future	253.7300	254.2350	253.7330	254.2350	400.00
22/08/2007	\$ / R On 17-March-08			Currency Future	7.4900	7.6387	7.4853	7.6387	6104.00
22/08/2007	\$ / R On 17-September-07			Currency Future	7.2800	7.4263	7.2823	7.4263	2212.00
22/08/2007	\$ / R On 14-December-07			Currency Future	7.3800	7.5283	7.3802	7.5283	23750.00
22/08/2007	ALBI On 07-February-08			Index Future	258.6700	258.6720	258.6650	258.6720	0.00
22/08/2007	ALBI On 01-November-07			Index Future	251.6800	251.6860	251.6830	251.6860	0.00
22/08/2007	CRD1 On 07-February-08			Index Future	112.8700	112.8190	112.8650	112.8190	0.00
22/08/2007	CRD1 On 01-November-07			Index Future	109.9300	109.8830	109.9300	109.8830	8.00
22/08/2007	GOVI On 07-February-08			jGovi	263.7700	263.6845	263.7650	263.6845	45.00
22/08/2007	GOVI On 02-May-08			jGovi	270.2900	270.2055	270.2890	270.2055	0.00
22/08/2007	GOVI On 01-November-07			jGovi	256.9100	256.8230	256.9050	256.8230	178.00
22/08/2007	ILBI On 07-February-08			Index Future	287.5800	287.6530	287.5790	287.6530	0.00
22/08/2007	ILBI On 01-November-07			Index Future	279.8200	279.8840	279.8160	279.8840	0.00
22/08/2007	J153 On 31-August-10			jSwap	9.9800	10.0120	0.0749	0.0759	0.00
22/08/2007	J157 On 15-September-15			jSwap	9.5700	9.5860	0.0192	0.0199	0.00
22/08/2007	J186 On 21-December-26			jSwap	8.6700	8.6960	0.1079	0.1101	0.00
22/08/2007	J201 On 22-December-14			jSwap	9.6600	9.6770	0.1143	0.1152	0.00
22/08/2007	J203 On 15-September-17			jSwap	9.3900	9.4070	0.1284	0.1291	0.00
22/08/2007	J204 On 21-December-18			jSwap	9.2800	9.3030	0.1246	0.1259	0.00
22/08/2007	J207 On 15-January-20			jSwap	9.1800	9.2070	0.0863	0.0879	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2007	JBAR On 21-December-05			jBar	10.1200	10.1170	0.0000	0.0000	0.00
22/08/2007	JFRA On 07-February-08			jFra	10.3900	10.3980	0.0252	0.0253	0.00
22/08/2007	JFRA On 02-May-08			jFra	10.3900	10.4040	0.0269	0.0269	0.00
22/08/2007	JFRA On 23-August-07			jFra	10.1200	10.1320	0.0191	0.0191	0.00
22/08/2007	JFRA On 07-August-08			jFra	10.2500	10.2680	0.0249	0.0250	0.00
22/08/2007	JFRA On 01-November-07			jFra	10.3200	10.3390	0.0270	0.0270	0.00
22/08/2007	JFRA On 06-November-08			jFra	10.1300	10.1610	0.0246	0.0247	0.00
22/08/2007	JN02 On 07-February-08			jNote	10.0500	10.0920	0.1794	0.1800	0.00
22/08/2007	JN02 On 02-May-08			jNote	9.9500	10.0000	0.1791	0.1800	0.00
22/08/2007	JN02 On 01-November-07			jNote	10.1500	10.1740	0.1825	0.1830	0.00
22/08/2007	JN05 On 07-February-08			jNote	9.6800	9.7100	0.3789	0.3797	0.00
22/08/2007	JN05 On 02-May-08			jNote	9.6100	9.6420	0.3768	0.3776	0.00
22/08/2007	JN05 On 01-November-07			jNote	9.7500	9.7800	0.3810	0.3818	0.00
22/08/2007	JN10 On 07-February-08			jNote	9.1800	9.1950	0.5886	0.5891	0.00
22/08/2007	JN10 On 02-May-08			jNote	9.1100	9.1290	0.5867	0.5873	0.00
22/08/2007	JN10 On 01-November-07			jNote	9.2500	9.2630	0.5919	0.5924	0.00
22/08/2007	JROD On 31-January-08			jRod	10.1400	10.1290	0.0107	0.0106	0.00
22/08/2007	JROD On 29-February-08			jRod	9.9400	9.9280	0.0144	0.0143	0.00
22/08/2007	JROD On 31-March-08			jRod	10.1100	10.0970	0.0156	0.0155	0.00
22/08/2007	JROD On 31-August-07			jRod	9.2000	9.2060	0.0033	0.0033	0.00
22/08/2007	JROD On 28-September-07			jRod	9.4900	9.4910	0.0039	0.0039	0.00
22/08/2007	JROD On 31-October-07			jRod	9.8600	9.8650	0.0048	0.0049	0.00
22/08/2007	JROD On 30-November-07			jRod	9.6800	9.6860	0.0086	0.0086	0.00
22/08/2007	JROD On 31-December-07			jRod	9.9100	9.9120	0.0097	0.0097	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2007	OTH1 On 07-February-08			Index Future	258.6200	258.5100	258.6170	258.5100	0.00
22/08/2007	OTH1 On 01-November-07			Index Future	251.8900	251.7830	251.8910	251.7830	12.00
22/08/2007	R153 On 07-February-08			Bond Future	9.1800	9.2100	114.4091	114.3388	1665.00
22/08/2007	R153 On 02-May-08			Bond Future	9.1700	9.2000	110.2144	110.1500	0.00
22/08/2007	R153 On 01-November-07			Bond Future	9.2400	9.2650	111.5210	111.4438	70.00
22/08/2007	R157 On 07-February-08			Bond Future	8.4000	8.4100	133.7385	133.6734	358.00
22/08/2007	R157 On 02-May-08			Bond Future	8.3400	8.3500	129.8667	129.8030	0.00
22/08/2007	R157 On 01-November-07			Bond Future	8.4500	8.4600	130.4732	130.4063	266.00
22/08/2007	R186 On 07-February-08			Bond Future	8.0000	8.0100	125.6288	125.5151	0.00
22/08/2007	R186 On 02-May-08			Bond Future	7.9600	7.9650	128.4486	128.3349	0.00
22/08/2007	R186 On 01-November-07			Bond Future	8.0700	8.0800	127.4185	127.3051	0.00
22/08/2007	R196 On 07-February-08			Bond Future	9.2000	9.1900	105.3245	105.3382	0.00
22/08/2007	R196 On 02-May-08			Bond Future	9.0800	9.0240	102.5420	102.5885	0.00
22/08/2007	R196 On 01-November-07			Bond Future	9.3700	9.3990	102.5906	102.5516	0.00
22/08/2007	R201 On 07-February-08			Bond Future	8.3600	8.3650	103.2789	103.2268	0.00
22/08/2007	R201 On 02-May-08			Bond Future	8.2900	8.3000	105.5913	105.5404	0.00
22/08/2007	R201 On 01-November-07			Bond Future	8.4600	8.4650	104.8370	104.7838	91.00
22/08/2007	R203 On 07-February-08			Bond Future	8.2100	8.2100	103.6496	103.6496	0.00
22/08/2007	R203 On 02-May-08			Bond Future	8.1500	8.1500	101.8172	101.8172	0.00
22/08/2007	R203 On 01-November-07			Bond Future	8.3000	8.2950	100.8625	100.8625	0.00
22/08/2007	R204 On 07-February-08			Bond Future	8.1800	8.1800	99.8632	99.8632	0.00
22/08/2007	R204 On 02-May-08			Bond Future	8.1300	8.1250	102.1233	102.1233	0.00
22/08/2007	R204 On 01-November-07			Bond Future	8.2600	8.2550	101.1685	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
22/08/2007	R206 On 07-February-08			Bond Future	8.3400	8.3500	96.7028	96.6579	0.00
22/08/2007	R206 On 02-May-08			Bond Future	8.2700	8.2750	98.8930	98.8493	0.00
22/08/2007	R206 On 01-November-07			Bond Future	8.4500	8.4600	97.7979	97.7518	0.00
22/08/2007	R207 On 07-February-08			Bond Future	8.1200	8.1000	93.9818	94.1262	0.00
22/08/2007	R207 On 02-May-08			Bond Future	8.0700	8.0500	96.1026	96.2462	0.00
22/08/2007	R207 On 01-November-07			Bond Future	8.2000	8.1750	95.0292	95.1744	0.00
22/08/2007	R209 On 07-February-08			Bond Future	7.6300	7.6350	86.4581	86.3579	659.00
22/08/2007	R209 On 02-May-08			Bond Future	7.5800	7.5850	85.3285	85.2274	0.00
22/08/2007	R209 On 01-November-07			Bond Future	7.6800	7.6900	84.1928	84.0934	0.00
22/08/2007	TRT1 On 07-February-08			Index Future	260.5900	260.5120	260.5930	260.5120	0.00
22/08/2007	TRT1 On 01-November-07			Index Future	253.8200	253.7330	253.8150	253.7330	400.00
23/08/2007	\$/R On 17-March-08			Currency Future	7.4700	7.4853	7.4719	7.4853	6104.00
23/08/2007	\$/R On 17-September-07			Currency Future	7.2700	7.2823	7.2724	7.2823	2212.00
23/08/2007	\$/R On 14-December-07			Currency Future	7.3700	7.3802	7.3686	7.3802	23750.00
23/08/2007	ALBI On 07-February-08			Index Future	258.8400	258.6650	258.8360	258.6650	0.00
23/08/2007	ALBI On 01-November-07			Index Future	251.8700	251.6830	251.8700	251.6830	0.00
23/08/2007	CRD1 On 07-February-08			Index Future	112.9700	112.8650	112.9700	112.8650	0.00
23/08/2007	CRD1 On 01-November-07			Index Future	110.0300	109.9300	110.0320	109.9300	8.00
23/08/2007	GOVI On 07-February-08			jGovi	263.9700	263.7650	263.9710	263.7650	45.00
23/08/2007	GOVI On 02-May-08			jGovi	270.5000	270.2890	270.5005	270.2890	0.00
23/08/2007	GOVI On 01-November-07			jGovi	257.1100	256.9050	257.1070	256.9050	178.00
23/08/2007	ILBI On 07-February-08			Index Future	287.1000	287.5790	287.0970	287.5790	0.00
23/08/2007	ILBI On 01-November-07			Index Future	279.3700	279.8160	279.3700	279.8160	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
23/08/2007	J153 On 31-August-10			jSwap	9.9600	9.9760	0.0745	0.0749	0.00
23/08/2007	J157 On 15-September-15			jSwap	9.5400	9.5740	0.0169	0.0192	0.00
23/08/2007	J186 On 21-December-26			jSwap	8.6300	8.6700	0.1046	0.1079	0.00
23/08/2007	J201 On 22-December-14			jSwap	9.6200	9.6580	0.1123	0.1143	0.00
23/08/2007	J203 On 15-September-17			jSwap	9.3700	9.3930	0.1266	0.1284	0.00
23/08/2007	J204 On 21-December-18			jSwap	9.2600	9.2830	0.1232	0.1246	0.00
23/08/2007	J207 On 15-January-20			jSwap	9.1600	9.1830	0.0849	0.0863	0.00
23/08/2007	JBAR On 21-December-05			jBar	0.0000	10.1170	0.0000	0.0000	0.00
23/08/2007	JFRA On 07-February-08			jFra	10.3500	10.3880	0.0252	0.0252	0.00
23/08/2007	JFRA On 02-May-08			jFra	10.3500	10.3850	0.0268	0.0269	0.00
23/08/2007	JFRA On 23-August-07			jFra	10.1300	10.1240	0.0191	0.0191	0.00
23/08/2007	JFRA On 07-August-08			jFra	10.2000	10.2520	0.0248	0.0249	0.00
23/08/2007	JFRA On 01-November-07			jFra	10.3100	10.3240	0.0269	0.0270	0.00
23/08/2007	JFRA On 06-November-08			jFra	10.0800	10.1280	0.0245	0.0246	0.00
23/08/2007	JN02 On 07-February-08			jNote	10.0300	10.0520	0.1790	0.1794	0.00
23/08/2007	JN02 On 02-May-08			jNote	9.9300	9.9500	0.1789	0.1791	0.00
23/08/2007	JN02 On 01-November-07			jNote	10.1200	10.1480	0.1820	0.1825	0.00
23/08/2007	JN05 On 07-February-08			jNote	9.6200	9.6820	0.3769	0.3789	0.00
23/08/2007	JN05 On 02-May-08			jNote	9.5500	9.6130	0.3749	0.3768	0.00
23/08/2007	JN05 On 01-November-07			jNote	9.7000	9.7530	0.3791	0.3810	0.00
23/08/2007	JN10 On 07-February-08			jNote	9.1500	9.1780	0.5877	0.5886	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
23/08/2007	JN10 On 02-May-08			jNote	9.0800	9.1110	0.5859	0.5867	0.00
23/08/2007	JN10 On 01-November-07			jNote	9.2200	9.2470	0.5911	0.5919	0.00
23/08/2007	JROD On 31-January-08			jRod	10.1300	10.1370	0.0107	0.0107	0.00
23/08/2007	JROD On 29-February-08			jRod	9.9300	9.9370	0.0143	0.0144	0.00
23/08/2007	JROD On 31-March-08			jRod	10.1000	10.1070	0.0155	0.0156	0.00
23/08/2007	JROD On 31-August-07			jRod	9.2000	9.2040	0.0033	0.0033	0.00
23/08/2007	JROD On 28-September-07			jRod	9.4800	9.4850	0.0039	0.0039	0.00
23/08/2007	JROD On 31-October-07			jRod	9.8600	9.8560	0.0048	0.0048	0.00
23/08/2007	JROD On 30-November-07			jRod	9.6900	9.6830	0.0086	0.0086	0.00
23/08/2007	JROD On 31-December-07			jRod	9.9100	9.9140	0.0097	0.0097	0.00
23/08/2007	OTH1 On 07-February-08			Index Future	258.7800	258.6170	258.7760	258.6170	0.00
23/08/2007	OTH1 On 01-November-07			Index Future	252.0500	251.8910	252.0470	251.8910	12.00
23/08/2007	R153 On 07-February-08			Bond Future	9.1100	9.1800	114.5852	114.4091	1665.00
23/08/2007	R153 On 02-May-08			Bond Future	9.0800	9.1700	110.4188	110.2144	0.00
23/08/2007	R153 On 01-November-07			Bond Future	9.1700	9.2350	111.6884	111.5210	70.00
23/08/2007	R157 On 07-February-08			Bond Future	8.3500	8.4000	134.0978	133.7385	358.00
23/08/2007	R157 On 02-May-08			Bond Future	8.3000	8.3400	130.1541	129.8667	0.00
23/08/2007	R157 On 01-November-07			Bond Future	8.4200	8.4500	130.7077	130.4732	266.00
23/08/2007	R186 On 07-February-08			Bond Future	8.0200	8.0000	125.4583	125.6288	0.00
23/08/2007	R186 On 02-May-08			Bond Future	7.9700	7.9550	128.2782	128.4486	0.00
23/08/2007	R186 On 01-November-07			Bond Future	8.0900	8.0700	127.2484	127.4185	0.00
23/08/2007	R196 On 07-February-08			Bond Future	9.1000	9.2040	105.4227	105.3245	0.00
23/08/2007	R196 On 02-May-08			Bond Future	8.9400	9.0840	102.6575	102.5420	0.00
23/08/2007	R196 On 01-November-07			Bond Future	9.3300	9.3670	102.6382	102.5906	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
23/08/2007	R201 On 07-February-08			Bond Future	8.3300	8.3550	103.4092	103.2789	0.00
23/08/2007	R201 On 02-May-08			Bond Future	8.2600	8.2900	105.7698	105.5913	0.00
23/08/2007	R201 On 01-November-07			Bond Future	8.4300	8.4550	104.9702	104.8370	91.00
23/08/2007	R203 On 07-February-08			Bond Future	8.1800	8.2100	103.8796	103.6496	0.00
23/08/2007	R203 On 02-May-08			Bond Future	8.1100	8.1500	102.0772	101.8172	0.00
23/08/2007	R203 On 01-November-07			Bond Future	8.2600	8.2950	101.1283	100.8625	0.00
23/08/2007	R204 On 07-February-08			Bond Future	8.1500	8.1800	100.0749	99.8632	0.00
23/08/2007	R204 On 02-May-08			Bond Future	8.0900	8.1250	102.3682	102.1233	0.00
23/08/2007	R204 On 01-November-07			Bond Future	8.2300	8.2550	101.3463	101.1685	0.00
23/08/2007	R206 On 07-February-08			Bond Future	8.3200	8.3400	96.8151	96.7028	0.00
23/08/2007	R206 On 02-May-08			Bond Future	8.2400	8.2650	99.0244	98.8930	0.00
23/08/2007	R206 On 01-November-07			Bond Future	8.4300	8.4500	97.9133	97.7979	0.00
23/08/2007	R207 On 07-February-08			Bond Future	8.1000	8.1200	94.1624	93.9818	0.00
23/08/2007	R207 On 02-May-08			Bond Future	8.0400	8.0700	96.3181	96.1026	0.00
23/08/2007	R207 On 01-November-07			Bond Future	8.1700	8.1950	95.2107	95.0292	0.00
23/08/2007	R209 On 07-February-08			Bond Future	7.6400	7.6250	86.3579	86.4581	659.00
23/08/2007	R209 On 02-May-08			Bond Future	7.5900	7.5750	85.1770	85.3285	0.00
23/08/2007	R209 On 01-November-07			Bond Future	7.7000	7.6800	84.0438	84.1928	0.00
23/08/2007	TRT1 On 07-February-08			Index Future	260.8000	260.5930	260.7950	260.5930	0.00
23/08/2007	TRT1 On 01-November-07			Index Future	254.0100	253.8150	254.0140	253.8150	400.00
24/08/2007	\$ / R On 17-March-08			Currency Future	7.4400	7.4719	7.4415	7.4719	6104.00
24/08/2007	\$ / R On 17-September-07			Currency Future	7.2400	7.2724	7.2433	7.2724	2212.00
24/08/2007	\$ / R On 14-December-07			Currency Future	7.3400	7.3686	7.3390	7.3686	23750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2007	ALBI On 07-February-08			Index Future	259.2100	258.8360	259.2070	258.8360	0.00
24/08/2007	ALBI On 01-November-07			Index Future	252.2300	251.8700	252.2300	251.8700	0.00
24/08/2007	CRD1 On 07-February-08			Index Future	113.1100	112.9700	113.1050	112.9700	0.00
24/08/2007	CRD1 On 01-November-07			Index Future	110.1600	110.0320	110.1640	110.0320	8.00
24/08/2007	GOVI On 07-February-08			jGovi	264.3500	263.9710	264.3480	263.9710	45.00
24/08/2007	GOVI On 02-May-08			jGovi	270.8900	270.5005	270.8870	270.5005	0.00
24/08/2007	GOVI On 01-November-07			jGovi	257.4800	257.1070	257.4750	257.1070	178.00
24/08/2007	ILBI On 07-February-08			Index Future	286.0800	287.0970	286.0820	287.0970	0.00
24/08/2007	ILBI On 01-November-07			Index Future	278.3800	279.3700	278.3820	279.3700	0.00
24/08/2007	J153 On 31-August-10			jSwap	9.9400	9.9600	0.0739	0.0745	0.00
24/08/2007	J157 On 15-September-15			jSwap	9.5100	9.5350	0.0155	0.0169	0.00
24/08/2007	J186 On 21-December-26			jSwap	8.6000	8.6320	0.1019	0.1046	0.00
24/08/2007	J201 On 22-December-14			jSwap	9.5900	9.6180	0.1110	0.1123	0.00
24/08/2007	J203 On 15-September-17			jSwap	9.3400	9.3650	0.1252	0.1266	0.00
24/08/2007	J204 On 21-December-18			jSwap	9.2300	9.2590	0.1211	0.1232	0.00
24/08/2007	J207 On 15-January-20			jSwap	9.1200	9.1610	0.0823	0.0849	0.00
24/08/2007	JBAR On 21-December-05			jBar	10.1300	0.0000	0.0000	0.0000	0.00
24/08/2007	JFRA On 07-February-08			jFra	10.3300	10.3520	0.0251	0.0252	0.00
24/08/2007	JFRA On 02-May-08			jFra	10.3200	10.3490	0.0267	0.0268	0.00
24/08/2007	JFRA On 07-August-08			jFra	10.1800	10.1990	0.0248	0.0248	0.00
24/08/2007	JFRA On 01-November-07			jFra	10.2900	10.3050	0.0269	0.0269	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
24/08/2007	JFRA On 06-November-08			jFra	10.0800	10.0780	0.0245	0.0245	0.00
24/08/2007	JN02 On 07-February-08			jNote	10.0100	10.0290	0.1788	0.1790	0.00
24/08/2007	JN02 On 02-May-08			jNote	9.9100	9.9320	0.1786	0.1789	0.00
24/08/2007	JN02 On 01-November-07			jNote	10.1000	10.1180	0.1818	0.1820	0.00
24/08/2007	JN05 On 07-February-08			jNote	9.6000	9.6220	0.3762	0.3769	0.00
24/08/2007	JN05 On 02-May-08			jNote	9.5300	9.5530	0.3741	0.3749	0.00
24/08/2007	JN05 On 01-November-07			jNote	9.6700	9.6950	0.3783	0.3791	0.00
24/08/2007	JN10 On 07-February-08			jNote	9.1200	9.1490	0.5866	0.5877	0.00
24/08/2007	JN10 On 02-May-08			jNote	9.0500	9.0830	0.5847	0.5859	0.00
24/08/2007	JN10 On 01-November-07			jNote	9.1900	9.2180	0.5899	0.5911	0.00
24/08/2007	JROD On 31-January-08			jRod	10.1300	10.1310	0.0111	0.0107	0.00
24/08/2007	JROD On 29-February-08			jRod	9.9300	9.9300	0.0148	0.0143	0.00
24/08/2007	JROD On 31-March-08			jRod	10.1000	10.0970	0.0160	0.0155	0.00
24/08/2007	JROD On 31-August-07			jRod	9.2600	9.2040	0.0040	0.0033	0.00
24/08/2007	JROD On 28-September-07			jRod	9.4800	9.4840	0.0044	0.0039	0.00
24/08/2007	JROD On 31-October-07			jRod	9.8400	9.8590	0.0053	0.0048	0.00
24/08/2007	JROD On 30-November-07			jRod	9.6800	9.6850	0.0090	0.0086	0.00
24/08/2007	JROD On 31-December-07			jRod	9.9100	9.9130	0.0102	0.0097	0.00
24/08/2007	OTH1 On 07-February-08			Index Future	259.2500	258.7760	259.2540	258.7760	0.00
24/08/2007	OTH1 On 01-November-07			Index Future	252.5100	252.0470	252.5140	252.0470	12.00
24/08/2007	R153 On 07-February-08			Bond Future	9.0800	9.1050	114.6557	114.5852	1665.00
24/08/2007	R153 On 02-May-08			Bond Future	9.0500	9.0750	110.4835	110.4188	0.00
24/08/2007	R153 On 01-November-07			Bond Future	9.1400	9.1700	111.7658	111.6884	70.00
24/08/2007	R157 On 07-February-08			Bond Future	8.3200	8.3450	134.2943	134.0978	358.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2007	R157 On 02-May-08			Bond Future	8.2700	8.2950	130.3461	130.1541	0.00
24/08/2007	R157 On 01-November-07			Bond Future	8.3900	8.4150	130.9091	130.7077	266.00
24/08/2007	R186 On 07-February-08			Bond Future	7.9900	8.0150	125.7997	125.4583	0.00
24/08/2007	R186 On 02-May-08			Bond Future	7.9400	7.9700	128.6193	128.2782	0.00
24/08/2007	R186 On 01-November-07			Bond Future	8.0600	8.0850	127.5891	127.2484	0.00
24/08/2007	R196 On 07-February-08			Bond Future	9.1100	9.1040	105.4188	105.4227	0.00
24/08/2007	R196 On 02-May-08			Bond Future	8.9800	8.9350	102.6195	102.6575	0.00
24/08/2007	R196 On 01-November-07			Bond Future	9.2900	9.3280	102.6870	102.6382	0.00
24/08/2007	R201 On 07-February-08			Bond Future	8.3000	8.3300	103.5658	103.4092	0.00
24/08/2007	R201 On 02-May-08			Bond Future	8.2300	8.2550	105.9231	105.7698	0.00
24/08/2007	R201 On 01-November-07			Bond Future	8.4000	8.4300	105.1304	104.9702	91.00
24/08/2007	R203 On 07-February-08			Bond Future	8.1500	8.1750	104.0773	103.8796	0.00
24/08/2007	R203 On 02-May-08			Bond Future	8.0800	8.1100	102.2727	102.0772	0.00
24/08/2007	R203 On 01-November-07			Bond Future	8.2300	8.2550	101.3283	101.1283	0.00
24/08/2007	R204 On 07-February-08			Bond Future	8.1200	8.1500	100.2872	100.0749	0.00
24/08/2007	R204 On 02-May-08			Bond Future	8.0600	8.0900	102.5788	102.3682	0.00
24/08/2007	R204 On 01-November-07			Bond Future	8.2000	8.2300	101.5601	101.3463	0.00
24/08/2007	R206 On 07-February-08			Bond Future	8.2900	8.3150	96.9502	96.8151	0.00
24/08/2007	R206 On 02-May-08			Bond Future	8.2100	8.2350	99.1559	99.0244	0.00
24/08/2007	R206 On 01-November-07			Bond Future	8.4000	8.4250	98.0520	97.9133	0.00
24/08/2007	R207 On 07-February-08			Bond Future	8.0700	8.0950	94.3798	94.1624	0.00
24/08/2007	R207 On 02-May-08			Bond Future	8.0100	8.0400	96.5343	96.3181	0.00
24/08/2007	R207 On 01-November-07			Bond Future	8.1400	8.1700	95.4291	95.2107	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
24/08/2007	R209 On 07-February-08			Bond Future	7.6100	7.6350	86.6593	86.3579	659.00
24/08/2007	R209 On 02-May-08			Bond Future	7.5600	7.5900	85.4804	85.1770	0.00
24/08/2007	R209 On 01-November-07			Bond Future	7.6700	7.6950	84.3423	84.0438	0.00
24/08/2007	TRT1 On 07-February-08			Index Future	261.1700	260.7950	261.1700	260.7950	0.00
24/08/2007	TRT1 On 01-November-07			Index Future	254.3800	254.0140	254.3800	254.0140	400.00