



Derivatives Weekly Statistics Report

From 2007/09/10 To 2007/09/14

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2007	\$ / R On 17-March-08			Currency Future	7.4500	7.4122	7.4502	7.4122	7600.00
10/09/2007	\$ / R On 17-September-07			Currency Future	7.2500	7.2118	7.2484	7.2118	2138.00
10/09/2007	\$ / R On 14-December-07			Currency Future	7.3400	7.3044	7.3422	7.3044	23635.00
10/09/2007	ALBI On 07-February-08			Index Future	260.5600	260.8540	260.5580	260.8540	8.00
10/09/2007	ALBI On 01-November-07			Index Future	253.4500	253.7170	253.4450	253.7170	0.00
10/09/2007	CRD1 On 07-February-08			Index Future	112.1200	111.7310	112.1160	111.7310	0.00
10/09/2007	CRD1 On 01-November-07			Index Future	109.1600	108.7790	109.1550	108.7790	8.00
10/09/2007	GOVI On 07-February-08			jGovi	261.3000	261.3050	261.3040	261.3050	12.00
10/09/2007	GOVI On 02-May-08			jGovi	267.8900	267.8930	267.8920	267.8930	0.00
10/09/2007	GOVI On 01-November-07			jGovi	254.4000	254.4010	254.4010	254.4010	60.00
10/09/2007	ILBI On 07-February-08			Index Future	288.4200	287.7230	288.4190	287.7230	0.00
10/09/2007	ILBI On 01-November-07			Index Future	280.5500	279.8510	280.5460	279.8510	0.00
10/09/2007	J153 On 31-August-10			jSwap	10.1400	10.1860	0.0669	0.0680	0.00
10/09/2007	J157 On 15-September-15			jSwap	9.6500	9.6580	0.0236	0.0242	0.00
10/09/2007	J186 On 21-December-26			jSwap	8.6900	8.7110	0.1102	0.1116	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2007	J201 On 22-December-14			jSwap	9.7300	9.7340	0.1183	0.1186	0.00
10/09/2007	J203 On 15-September-17			jSwap	9.4900	9.5000	0.1352	0.1357	0.00
10/09/2007	J204 On 21-December-18			jSwap	9.3800	9.3900	0.1317	0.1321	0.00
10/09/2007	J207 On 15-January-20			jSwap	9.2800	9.2860	0.0933	0.0938	0.00
10/09/2007	JBAR On 21-December-05			jBar	10.1700	0.0000	0.0000	0.0000	0.00
10/09/2007	JFRA On 07-February-08			jFra	10.5000	10.5140	0.0255	0.0255	0.00
10/09/2007	JFRA On 02-May-08			jFra	10.5100	10.5230	0.0272	0.0272	0.00
10/09/2007	JFRA On 07-August-08			jFra	10.3200	10.3290	0.0251	0.0251	0.00
10/09/2007	JFRA On 01-November-07			jFra	10.4300	10.4470	0.0272	0.0273	0.00
10/09/2007	JFRA On 06-November-08			jFra	10.1500	10.2040	0.0247	0.0248	0.00
10/09/2007	JN02 On 07-February-08			jNote	10.0800	10.1270	0.1798	0.1806	0.00
10/09/2007	JN02 On 02-May-08			jNote	9.9700	10.0220	0.1794	0.1803	0.00
10/09/2007	JN02 On 01-November-07			jNote	10.1900	10.2260	0.1832	0.1837	0.00
10/09/2007	JN05 On 07-February-08			jNote	9.7100	9.7250	0.3798	0.3801	0.00
10/09/2007	JN05 On 02-May-08			jNote	9.6400	9.6560	0.3778	0.3781	0.00
10/09/2007	JN05 On 01-November-07			jNote	9.7800	9.7970	0.3818	0.3822	0.00
10/09/2007	JN10 On 07-February-08			jNote	9.2800	9.2930	0.5934	0.5937	0.00
10/09/2007	JN10 On 02-May-08			jNote	9.2200	9.2240	0.5916	0.5918	0.00
10/09/2007	JN10 On 01-November-07			jNote	9.3500	9.3630	0.5969	0.5971	0.00
10/09/2007	JROD On 31-January-08			jRod	10.1300	10.1490	0.0107	0.0112	0.00
10/09/2007	JROD On 29-February-08			jRod	10.3500	10.3630	0.0115	0.0121	0.00
10/09/2007	JROD On 31-March-08			jRod	10.1400	10.1490	0.0159	0.0165	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2007	JROD On 28-September-07			jRod	9.4200	9.4310	0.0038	0.0043	0.00
10/09/2007	JROD On 31-October-07			jRod	9.7500	9.7700	0.0046	0.0051	0.00
10/09/2007	JROD On 30-November-07			jRod	10.0800	10.1060	0.0053	0.0058	0.00
10/09/2007	JROD On 31-December-07			jRod	9.8800	9.8970	0.0096	0.0102	0.00
10/09/2007	OTH1 On 07-February-08			Index Future	255.2600	255.3020	255.2640	255.3020	0.00
10/09/2007	OTH1 On 01-November-07			Index Future	248.5200	248.5570	248.5210	248.5570	12.00
10/09/2007	R153 On 07-February-08			Bond Future	9.1900	9.1890	114.3880	114.3880	806.00
10/09/2007	R153 On 02-May-08			Bond Future	9.1000	9.1040	110.3564	110.3564	0.00
10/09/2007	R153 On 01-November-07			Bond Future	9.3000	9.3040	111.3436	111.3436	124.00
10/09/2007	R157 On 07-February-08			Bond Future	8.5600	8.5470	132.7204	132.7849	358.00
10/09/2007	R157 On 02-May-08			Bond Future	8.5000	8.4850	128.8834	128.9466	0.00
10/09/2007	R157 On 01-November-07			Bond Future	8.6400	8.6310	129.2035	129.2696	266.00
10/09/2007	R186 On 07-February-08			Bond Future	8.2400	8.2340	122.8983	123.0084	0.00
10/09/2007	R186 On 02-May-08			Bond Future	8.2000	8.1880	125.7304	125.8405	0.00
10/09/2007	R186 On 01-November-07			Bond Future	8.3100	8.2970	124.7713	124.8813	0.00
10/09/2007	R196 On 07-February-08			Bond Future	9.3600	9.3520	105.1765	105.1795	0.00
10/09/2007	R196 On 02-May-08			Bond Future	9.2200	9.2200	102.4359	102.4367	0.00
10/09/2007	R196 On 01-November-07			Bond Future	9.5300	9.5260	102.3932	102.3969	0.00
10/09/2007	R201 On 07-February-08			Bond Future	8.5700	8.5600	102.1670	102.2184	0.00
10/09/2007	R201 On 02-May-08			Bond Future	8.5000	8.4900	104.5287	104.5790	0.00
10/09/2007	R201 On 01-November-07			Bond Future	8.6600	8.6540	103.7320	103.7845	91.00
10/09/2007	R203 On 07-February-08			Bond Future	8.4600	8.4520	102.0137	102.0780	0.00
10/09/2007	R203 On 02-May-08			Bond Future	8.4000	8.3920	100.1993	100.2629	0.00
10/09/2007	R203 On 01-November-07			Bond Future	8.5400	8.5300	99.2544	99.3194	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2007	R204 On 07-February-08			Bond Future	8.4300	8.4170	98.1428	98.2117	7.00
10/09/2007	R204 On 02-May-08			Bond Future	8.3700	8.3610	100.4238	100.4922	0.00
10/09/2007	R204 On 01-November-07			Bond Future	8.5000	8.4920	99.4351	99.5045	0.00
10/09/2007	R206 On 07-February-08			Bond Future	8.5500	8.5440	95.7475	95.7919	0.00
10/09/2007	R206 On 02-May-08			Bond Future	8.4800	8.4700	97.9580	98.0013	0.00
10/09/2007	R206 On 01-November-07			Bond Future	8.6600	8.6490	96.8397	96.8853	0.00
10/09/2007	R207 On 07-February-08			Bond Future	8.3700	8.3410	92.1938	92.4051	0.00
10/09/2007	R207 On 02-May-08			Bond Future	8.3200	8.2900	94.3321	94.5422	0.00
10/09/2007	R207 On 01-November-07			Bond Future	8.4400	8.4130	93.2545	93.4667	0.00
10/09/2007	R209 On 07-February-08			Bond Future	7.8600	7.8520	84.1326	84.2286	659.00
10/09/2007	R209 On 02-May-08			Bond Future	7.8200	7.8090	82.9170	83.0136	0.00
10/09/2007	R209 On 01-November-07			Bond Future	7.9200	7.9090	81.8686	81.9637	0.00
10/09/2007	TRT1 On 07-February-08			Index Future	258.1400	258.1330	258.1390	258.1330	0.00
10/09/2007	TRT1 On 01-November-07			Index Future	251.3200	251.3130	251.3200	251.3130	400.00
11/09/2007	\$ / R On 17-March-08			Currency Future	7.3900	7.4502	7.3910	7.4502	7600.00
11/09/2007	\$ / R On 17-September-07			Currency Future	7.1900	7.2484	7.1945	7.2484	2113.00
11/09/2007	\$ / R On 14-December-07			Currency Future	7.2900	7.3422	7.2861	7.3422	23660.00
11/09/2007	ALBI On 07-February-08			Index Future	260.2500	260.5580	260.2530	260.5580	8.00
11/09/2007	ALBI On 01-November-07			Index Future	253.2000	253.4450	253.2040	253.4450	0.00
11/09/2007	CRD1 On 07-February-08			Index Future	112.0400	112.1160	112.0430	112.1160	0.00
11/09/2007	CRD1 On 01-November-07			Index Future	109.0800	109.1550	109.0840	109.1550	8.00
11/09/2007	GOVI On 07-February-08			jGovi	261.0700	261.3040	261.0680	261.3040	12.00
11/09/2007	GOVI On 02-May-08			jGovi	267.6500	267.8920	267.6515	267.8920	0.00

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11/09/2007	GOVI On 01-November-07			jGovi	254.1700	254.4010	254.1735	254.4010	60.00
11/09/2007	ILBI On 07-February-08			Index Future	288.3900	288.4190	288.3870	288.4190	0.00
11/09/2007	ILBI On 01-November-07			Index Future	280.5800	280.5460	280.5760	280.5460	0.00
11/09/2007	J153 On 31-August-10			jSwap	10.1600	10.1410	0.0673	0.0669	0.00
11/09/2007	J157 On 15-September-15			jSwap	9.6500	9.6470	0.0238	0.0236	0.00
11/09/2007	J186 On 21-December-26			jSwap	8.6900	8.6940	0.1094	0.1102	0.00
11/09/2007	J201 On 22-December-14			jSwap	9.7300	9.7250	0.1184	0.1183	0.00
11/09/2007	J203 On 15-September-17			jSwap	9.5000	9.4890	0.1356	0.1352	0.00
11/09/2007	J204 On 21-December-18			jSwap	9.3900	9.3810	0.1321	0.1317	0.00
11/09/2007	J207 On 15-January-20			jSwap	9.2800	9.2780	0.0937	0.0933	0.00
11/09/2007	JBAR On 21-December-05			jBar	10.1700	10.1710	0.0000	0.0000	0.00
11/09/2007	JFRA On 07-February-08			jFra	10.4700	10.5000	0.0254	0.0255	0.00
11/09/2007	JFRA On 02-May-08			jFra	10.4700	10.5070	0.0271	0.0272	0.00
11/09/2007	JFRA On 07-August-08			jFra	10.3400	10.3170	0.0251	0.0251	0.00
11/09/2007	JFRA On 01-November-07			jFra	10.3700	10.4270	0.0271	0.0272	0.00
11/09/2007	JFRA On 06-November-08			jFra	10.1200	10.1510	0.0246	0.0247	0.00
11/09/2007	JN02 On 07-February-08			jNote	10.0900	10.0820	0.1800	0.1798	0.00
11/09/2007	JN02 On 02-May-08			jNote	9.9900	9.9680	0.1798	0.1794	0.00
11/09/2007	JN02 On 01-November-07			jNote	10.1800	10.1910	0.1830	0.1832	0.00
11/09/2007	JN05 On 07-February-08			jNote	9.7100	9.7110	0.3798	0.3798	0.00
11/09/2007	JN05 On 02-May-08			jNote	9.6500	9.6420	0.3779	0.3778	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2007	JN05 On 01-November-07			jNote	9.7800	9.7820	0.3818	0.3818	0.00
11/09/2007	JN10 On 07-February-08			jNote	9.2900	9.2830	0.5939	0.5934	0.00
11/09/2007	JN10 On 02-May-08			jNote	9.2300	9.2150	0.5920	0.5916	0.00
11/09/2007	JN10 On 01-November-07			jNote	9.3600	9.3530	0.5971	0.5969	0.00
11/09/2007	JROD On 31-January-08			jRod	10.1300	10.1330	0.0107	0.0107	0.00
11/09/2007	JROD On 29-February-08			jRod	10.3400	10.3470	0.0115	0.0115	0.00
11/09/2007	JROD On 31-March-08			jRod	10.1300	10.1380	0.0159	0.0159	0.00
11/09/2007	JROD On 28-September-07			jRod	9.4200	9.4230	0.0038	0.0038	0.00
11/09/2007	JROD On 31-October-07			jRod	9.7400	9.7510	0.0046	0.0046	0.00
11/09/2007	JROD On 30-November-07			jRod	10.0700	10.0790	0.0053	0.0053	0.00
11/09/2007	JROD On 31-December-07			jRod	9.8800	9.8820	0.0096	0.0096	0.00
11/09/2007	OTH1 On 07-February-08			Index Future	254.9400	255.2640	254.9420	255.2640	0.00
11/09/2007	OTH1 On 01-November-07			Index Future	248.2100	248.5210	248.2090	248.5210	12.00
11/09/2007	R153 On 07-February-08			Bond Future	9.2000	9.1890	114.3645	114.3880	724.00
11/09/2007	R153 On 02-May-08			Bond Future	9.1100	9.1040	110.3349	110.3564	0.00
11/09/2007	R153 On 01-November-07			Bond Future	9.3100	9.3040	111.3179	111.3436	124.00
11/09/2007	R157 On 07-February-08			Bond Future	8.5800	8.5570	132.5914	132.7204	358.00
11/09/2007	R157 On 02-May-08			Bond Future	8.5200	8.4950	128.7573	128.8834	0.00
11/09/2007	R157 On 01-November-07			Bond Future	8.6600	8.6410	129.0716	129.2035	266.00
11/09/2007	R186 On 07-February-08			Bond Future	8.2600	8.2440	122.6785	122.8983	0.00
11/09/2007	R186 On 02-May-08			Bond Future	8.2200	8.1980	125.5106	125.7304	0.00
11/09/2007	R186 On 01-November-07			Bond Future	8.3300	8.3070	124.5519	124.7713	0.00
11/09/2007	R196 On 07-February-08			Bond Future	9.3200	9.3550	105.2079	105.1765	0.00
11/09/2007	R196 On 02-May-08			Bond Future	9.1500	9.2210	102.4940	102.4359	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2007	R196 On 01-November-07			Bond Future	9.5400	9.5290	102.3774	102.3932	0.00
11/09/2007	R201 On 07-February-08			Bond Future	8.5900	8.5700	102.0644	102.1670	0.00
11/09/2007	R201 On 02-May-08			Bond Future	8.5200	8.5000	104.4283	104.5287	0.00
11/09/2007	R201 On 01-November-07			Bond Future	8.6800	8.6640	103.6271	103.7320	91.00
11/09/2007	R203 On 07-February-08			Bond Future	8.4800	8.4620	101.8854	102.0137	0.00
11/09/2007	R203 On 02-May-08			Bond Future	8.4200	8.4020	100.0724	100.1993	0.00
11/09/2007	R203 On 01-November-07			Bond Future	8.5600	8.5400	99.1246	99.2544	0.00
11/09/2007	R204 On 07-February-08			Bond Future	8.4500	8.4270	98.0052	98.1428	35.00
11/09/2007	R204 On 02-May-08			Bond Future	8.3900	8.3710	100.2874	100.4238	0.00
11/09/2007	R204 On 01-November-07			Bond Future	8.5200	8.5020	99.2965	99.4351	0.00
11/09/2007	R206 On 07-February-08			Bond Future	8.5700	8.5540	95.6589	95.7475	0.00
11/09/2007	R206 On 02-May-08			Bond Future	8.5000	8.4800	97.8716	97.9580	0.00
11/09/2007	R206 On 01-November-07			Bond Future	8.6800	8.6590	96.7487	96.8397	0.00
11/09/2007	R207 On 07-February-08			Bond Future	8.3900	8.3710	92.0533	92.1938	0.00
11/09/2007	R207 On 02-May-08			Bond Future	8.3400	8.3200	94.1924	94.3321	0.00
11/09/2007	R207 On 01-November-07			Bond Future	8.4600	8.4430	93.1133	93.2545	0.00
11/09/2007	R209 On 07-February-08			Bond Future	7.8800	7.8620	83.9412	84.1326	659.00
11/09/2007	R209 On 02-May-08			Bond Future	7.8400	7.8190	82.7242	82.9170	0.00
11/09/2007	R209 On 01-November-07			Bond Future	7.9400	7.9190	81.6789	81.8686	0.00
11/09/2007	TRT1 On 07-February-08			Index Future	257.9000	258.1390	257.9040	258.1390	0.00
11/09/2007	TRT1 On 01-November-07			Index Future	251.0900	251.3200	251.0930	251.3200	400.00
12/09/2007	\$ / R On 17-March-08			Currency Future	7.3500	7.3910	7.3486	7.3910	7600.00
12/09/2007	\$ / R On 17-September-07			Currency Future	7.1500	7.1945	7.1531	7.1945	1788.00

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12/09/2007	\$ / R On 14-December-07			Currency Future	7.2400	7.2861	7.2449	7.2861	23660.00
12/09/2007	ALBI On 07-February-08			Index Future	260.3100	260.2530	260.3100	260.2530	8.00
12/09/2007	ALBI On 01-November-07			Index Future	253.2500	253.2040	253.2490	253.2040	0.00
12/09/2007	CRD1 On 07-February-08			Index Future	111.9300	112.0430	111.9290	112.0430	0.00
12/09/2007	CRD1 On 01-November-07			Index Future	108.9700	109.0840	108.9740	109.0840	8.00
12/09/2007	GOVI On 07-February-08			jGovi	261.0400	261.0680	261.0395	261.0680	12.00
12/09/2007	GOVI On 02-May-08			jGovi	268.6200	267.6515	268.6230	267.6515	0.00
12/09/2007	GOVI On 01-November-07			jGovi	254.1500	254.1735	254.1490	254.1735	60.00
12/09/2007	ILBI On 07-February-08			Index Future	288.6700	288.3870	288.6710	288.3870	0.00
12/09/2007	ILBI On 01-November-07			Index Future	280.8400	280.5760	280.8400	280.5760	0.00
12/09/2007	J153 On 31-August-10			jSwap	10.1500	10.1560	0.0671	0.0673	0.00
12/09/2007	J157 On 15-September-15			jSwap	9.6400	9.6500	0.0233	0.0238	0.00
12/09/2007	J186 On 21-December-26			jSwap	8.6700	8.6850	0.1082	0.1094	0.00
12/09/2007	J201 On 22-December-14			jSwap	9.7200	9.7280	0.1182	0.1184	0.00
12/09/2007	J203 On 15-September-17			jSwap	9.4900	9.4950	0.1353	0.1356	0.00
12/09/2007	J204 On 21-December-18			jSwap	9.3800	9.3870	0.1317	0.1321	0.00
12/09/2007	J207 On 15-January-20			jSwap	9.2700	9.2830	0.0931	0.0937	0.00
12/09/2007	JBAR On 21-December-05			jBar	10.1700	10.1710	0.0000	0.0000	0.00
12/09/2007	JFRA On 07-February-08			jFra	10.4800	10.4700	0.0255	0.0254	0.00
12/09/2007	JFRA On 02-May-08			jFra	10.4700	10.4670	0.0271	0.0271	0.00

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12/09/2007	JFRA On 07-August-08			jFra	10.3300	10.3390	0.0251	0.0251	0.00
12/09/2007	JFRA On 01-November-07			jFra	10.3800	10.3680	0.0271	0.0271	0.00
12/09/2007	JFRA On 06-November-08			jFra	10.1300	10.1230	0.0246	0.0246	0.00
12/09/2007	JN02 On 07-February-08			jNote	10.0900	10.0910	0.1800	0.1800	0.00
12/09/2007	JN02 On 02-May-08			jNote	9.9800	9.9880	0.1796	0.1798	0.00
12/09/2007	JN02 On 01-November-07			jNote	10.1900	10.1790	0.1832	0.1830	0.00
12/09/2007	JN05 On 07-February-08			jNote	9.7100	9.7130	0.3795	0.3798	0.00
12/09/2007	JN05 On 02-May-08			jNote	9.6400	9.6460	0.3775	0.3779	0.00
12/09/2007	JN05 On 01-November-07			jNote	9.7800	9.7800	0.3816	0.3818	0.00
12/09/2007	JN10 On 07-February-08			jNote	9.2900	9.2920	0.5937	0.5939	0.00
12/09/2007	JN10 On 02-May-08			jNote	9.2200	9.2250	0.5917	0.5920	0.00
12/09/2007	JN10 On 01-November-07			jNote	9.3500	9.3580	0.5970	0.5971	0.00
12/09/2007	JROD On 31-January-08			jRod	10.1200	10.1280	0.0107	0.0107	0.00
12/09/2007	JROD On 29-February-08			jRod	10.3400	10.3410	0.0115	0.0115	0.00
12/09/2007	JROD On 31-March-08			jRod	10.1300	10.1330	0.0159	0.0159	0.00
12/09/2007	JROD On 28-September-07			jRod	9.4200	9.4210	0.0038	0.0038	0.00
12/09/2007	JROD On 31-October-07			jRod	9.7400	9.7440	0.0046	0.0046	0.00
12/09/2007	JROD On 30-November-07			jRod	10.0600	10.0700	0.0053	0.0053	0.00
12/09/2007	JROD On 31-December-07			jRod	9.8700	9.8770	0.0096	0.0096	0.00
12/09/2007	OTH1 On 07-February-08			Index Future	254.9700	254.9420	254.9650	254.9420	0.00
12/09/2007	OTH1 On 01-November-07			Index Future	248.2400	248.2090	248.2360	248.2090	12.00
12/09/2007	R153 On 07-February-08			Bond Future	9.1900	9.1990	114.3880	114.3645	724.00
12/09/2007	R153 On 02-May-08			Bond Future	9.1000	9.1140	110.3564	110.3349	0.00
12/09/2007	R153 On 01-November-07			Bond Future	9.3000	9.3140	111.3436	111.3179	124.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2007	R157 On 07-February-08			Bond Future	8.5700	8.5770	132.6559	132.5914	358.00
12/09/2007	R157 On 02-May-08			Bond Future	8.5100	8.5150	128.8203	128.7573	0.00
12/09/2007	R157 On 01-November-07			Bond Future	8.6500	8.6610	129.1375	129.0716	266.00
12/09/2007	R186 On 07-February-08			Bond Future	8.2500	8.2640	122.7884	122.6785	0.00
12/09/2007	R186 On 02-May-08			Bond Future	8.2100	8.2180	125.6204	125.5106	0.00
12/09/2007	R186 On 01-November-07			Bond Future	8.3200	8.3270	124.6615	124.5519	0.00
12/09/2007	R196 On 07-February-08			Bond Future	9.3000	9.3230	105.2353	105.2079	0.00
12/09/2007	R196 On 02-May-08			Bond Future	9.1200	9.1460	102.5149	102.4940	0.00
12/09/2007	R196 On 01-November-07			Bond Future	9.5200	9.5420	102.4078	102.3774	0.00
12/09/2007	R201 On 07-February-08			Bond Future	8.5800	8.5900	102.1157	102.0644	0.00
12/09/2007	R201 On 02-May-08			Bond Future	8.5100	8.5200	104.4785	104.4283	0.00
12/09/2007	R201 On 01-November-07			Bond Future	8.6700	8.6840	103.6795	103.6271	91.00
12/09/2007	R203 On 07-February-08			Bond Future	8.4700	8.4820	101.9495	101.8854	0.00
12/09/2007	R203 On 02-May-08			Bond Future	8.4100	8.4220	100.1358	100.0724	0.00
12/09/2007	R203 On 01-November-07			Bond Future	8.5500	8.5600	99.1895	99.1246	0.00
12/09/2007	R204 On 07-February-08			Bond Future	8.4500	8.4470	98.0052	98.0052	35.00
12/09/2007	R204 On 02-May-08			Bond Future	8.3900	8.3910	100.2874	100.2874	0.00
12/09/2007	R204 On 01-November-07			Bond Future	8.5200	8.5220	99.2965	99.2965	0.00
12/09/2007	R206 On 07-February-08			Bond Future	8.5600	8.5740	95.7032	95.6589	0.00
12/09/2007	R206 On 02-May-08			Bond Future	8.4900	8.5000	97.9148	97.8716	0.00
12/09/2007	R206 On 01-November-07			Bond Future	8.6700	8.6790	96.7942	96.7487	0.00
12/09/2007	R207 On 07-February-08			Bond Future	8.3800	8.3910	92.1235	92.0533	0.00
12/09/2007	R207 On 02-May-08			Bond Future	8.3300	8.3400	94.2622	94.1924	0.00
12/09/2007	R207 On 01-November-07			Bond Future	8.4500	8.4630	93.1839	93.1133	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2007	R209 On 07-February-08			Bond Future	7.8700	7.8820	84.0368	83.9412	659.00
12/09/2007	R209 On 02-May-08			Bond Future	7.8300	7.8390	82.8205	82.7242	0.00
12/09/2007	R209 On 01-November-07			Bond Future	7.9300	7.9390	81.7736	81.6789	0.00
12/09/2007	TRT1 On 07-February-08			Index Future	257.8800	257.9040	257.8750	257.9040	0.00
12/09/2007	TRT1 On 01-November-07			Index Future	251.0700	251.0930	251.0680	251.0930	400.00
13/09/2007	\$ / R On 17-March-08			Currency Future	7.3200	7.3486	7.3248	7.3486	7600.00
13/09/2007	\$ / R On 17-September-07			Currency Future	7.1300	7.1531	7.1324	7.1531	1783.00
13/09/2007	\$ / R On 14-December-07			Currency Future	7.2200	7.2449	7.2229	7.2449	23660.00
13/09/2007	ALBI On 07-February-08			Index Future	261.0900	260.3100	261.0930	260.3100	8.00
13/09/2007	ALBI On 01-November-07			Index Future	254.0000	253.2490	254.0020	253.2490	0.00
13/09/2007	CRD1 On 07-February-08			Index Future	112.1200	111.9290	112.1160	111.9290	0.00
13/09/2007	CRD1 On 01-November-07			Index Future	109.1600	108.9740	109.1570	108.9740	8.00
13/09/2007	GOVI On 07-February-08			jGovi	261.2900	261.0395	261.2940	261.0395	12.00
13/09/2007	GOVI On 02-May-08			jGovi	267.8800	268.6230	267.8830	268.6230	0.00
13/09/2007	GOVI On 01-November-07			jGovi	254.4000	254.1490	254.3980	254.1490	60.00
13/09/2007	ILBI On 07-February-08			Index Future	288.7700	288.6710	288.7700	288.6710	0.00
13/09/2007	ILBI On 01-November-07			Index Future	280.9300	280.8400	280.9270	280.8400	0.00
13/09/2007	J153 On 31-August-10			jSwap	10.1300	10.1480	0.0667	0.0671	0.00
13/09/2007	J157 On 15-September-15			jSwap	9.6000	9.6410	0.0207	0.0233	0.00
13/09/2007	J186 On 21-December-26			jSwap	8.6100	8.6710	0.1028	0.1082	0.00
13/09/2007	J201 On 22-December-14			jSwap	9.6800	9.7240	0.1163	0.1182	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
13/09/2007	J203 On 15-September-17			jSwap	9.4500	9.4900	0.1326	0.1353	0.00
13/09/2007	J204 On 21-December-18			jSwap	9.3300	9.3800	0.1285	0.1317	0.00
13/09/2007	J207 On 15-January-20			jSwap	9.2200	9.2740	0.0890	0.0931	0.00
13/09/2007	JBAR On 21-December-05			jBar	10.1700	10.1670	0.0000	0.0000	0.00
13/09/2007	JFRA On 07-February-08			jFra	10.4500	10.4810	0.0254	0.0255	0.00
13/09/2007	JFRA On 02-May-08			jFra	10.4500	10.4740	0.0270	0.0271	0.00
13/09/2007	JFRA On 07-August-08			jFra	10.3100	10.3320	0.0251	0.0251	0.00
13/09/2007	JFRA On 01-November-07			jFra	10.3800	10.3820	0.0271	0.0271	0.00
13/09/2007	JFRA On 06-November-08			jFra	10.1300	10.1280	0.0246	0.0246	0.00
13/09/2007	JN02 On 07-February-08			jNote	10.0700	10.0930	0.1797	0.1800	0.00
13/09/2007	JN02 On 02-May-08			jNote	9.9600	9.9800	0.1793	0.1796	0.00
13/09/2007	JN02 On 01-November-07			jNote	10.1700	10.1890	0.1829	0.1832	0.00
13/09/2007	JN05 On 07-February-08			jNote	9.6700	9.7050	0.3784	0.3795	0.00
13/09/2007	JN05 On 02-May-08			jNote	9.6000	9.6360	0.3763	0.3775	0.00
13/09/2007	JN05 On 01-November-07			jNote	9.7400	9.7760	0.3805	0.3816	0.00
13/09/2007	JN10 On 07-February-08			jNote	9.2400	9.2860	0.5914	0.5937	0.00
13/09/2007	JN10 On 02-May-08			jNote	9.1700	9.2170	0.5894	0.5917	0.00
13/09/2007	JN10 On 01-November-07			jNote	9.3100	9.3530	0.5948	0.5970	0.00
13/09/2007	JROD On 31-January-08			jRod	10.1200	10.1220	0.0106	0.0107	0.00
13/09/2007	JROD On 29-February-08			jRod	10.3300	10.3360	0.0115	0.0115	0.00
13/09/2007	JROD On 31-March-08			jRod	10.1300	10.1290	0.0158	0.0159	0.00
13/09/2007	JROD On 28-September-07			jRod	9.4200	9.4180	0.0038	0.0038	0.00
13/09/2007	JROD On 31-October-07			jRod	9.7300	9.7360	0.0046	0.0046	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
13/09/2007	JROD On 30-November-07			jRod	10.0500	10.0570	0.0052	0.0053	0.00
13/09/2007	JROD On 31-December-07			jRod	9.8700	9.8710	0.0095	0.0096	0.00
13/09/2007	OTH1 On 07-February-08			Index Future	255.2900	254.9650	255.2920	254.9650	0.00
13/09/2007	OTH1 On 01-November-07			Index Future	248.5500	248.2360	248.5540	248.2360	12.00
13/09/2007	R153 On 07-February-08			Bond Future	9.1700	9.1890	114.4349	114.3880	548.00
13/09/2007	R153 On 02-May-08			Bond Future	9.0800	9.1040	110.3994	110.3564	0.00
13/09/2007	R153 On 01-November-07			Bond Future	9.2800	9.3040	111.3950	111.3436	124.00
13/09/2007	R157 On 07-February-08			Bond Future	8.5500	8.5670	132.7849	132.6559	358.00
13/09/2007	R157 On 02-May-08			Bond Future	8.4900	8.5050	128.9466	128.8203	0.00
13/09/2007	R157 On 01-November-07			Bond Future	8.6300	8.6510	129.2696	129.1375	266.00
13/09/2007	R186 On 07-February-08			Bond Future	8.2300	8.2540	123.0084	122.7884	0.00
13/09/2007	R186 On 02-May-08			Bond Future	8.1900	8.2080	125.8405	125.6204	0.00
13/09/2007	R186 On 01-November-07			Bond Future	8.3000	8.3170	124.8813	124.6615	0.00
13/09/2007	R196 On 07-February-08			Bond Future	9.2500	9.2950	105.2794	105.2353	0.00
13/09/2007	R196 On 02-May-08			Bond Future	9.1100	9.1190	102.5203	102.5149	0.00
13/09/2007	R196 On 01-November-07			Bond Future	9.4400	9.5170	102.5004	102.4078	0.00
13/09/2007	R201 On 07-February-08			Bond Future	8.5600	8.5800	102.2184	102.1157	0.00
13/09/2007	R201 On 02-May-08			Bond Future	8.4900	8.5100	104.5790	104.4785	0.00
13/09/2007	R201 On 01-November-07			Bond Future	8.6500	8.6740	103.7845	103.6795	91.00
13/09/2007	R203 On 07-February-08			Bond Future	8.4500	8.4720	102.0780	101.9495	0.00
13/09/2007	R203 On 02-May-08			Bond Future	8.3900	8.4120	100.2629	100.1358	0.00
13/09/2007	R203 On 01-November-07			Bond Future	8.5300	8.5500	99.3194	99.1895	0.00
13/09/2007	R204 On 07-February-08			Bond Future	8.4300	8.4470	98.1428	98.0052	38.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2007	R204 On 02-May-08			Bond Future	8.3700	8.3910	100.4238	100.2874	0.00
13/09/2007	R204 On 01-November-07			Bond Future	8.5000	8.5220	99.4351	99.2965	0.00
13/09/2007	R206 On 07-February-08			Bond Future	8.5400	8.5640	95.7919	95.7032	0.00
13/09/2007	R206 On 02-May-08			Bond Future	8.4700	8.4900	98.0013	97.9148	0.00
13/09/2007	R206 On 01-November-07			Bond Future	8.6500	8.6690	96.8853	96.7942	0.00
13/09/2007	R207 On 07-February-08			Bond Future	8.3600	8.3810	92.2642	92.1235	0.00
13/09/2007	R207 On 02-May-08			Bond Future	8.3100	8.3300	94.4020	94.2622	0.00
13/09/2007	R207 On 01-November-07			Bond Future	8.4300	8.4530	93.3251	93.1839	0.00
13/09/2007	R209 On 07-February-08			Bond Future	7.8500	7.8720	84.2286	84.0368	659.00
13/09/2007	R209 On 02-May-08			Bond Future	7.8100	7.8290	83.0136	82.8205	0.00
13/09/2007	R209 On 01-November-07			Bond Future	7.9100	7.9290	81.9637	81.7736	0.00
13/09/2007	TRT1 On 07-February-08			Index Future	258.1300	257.8750	258.1300	257.8750	0.00
13/09/2007	TRT1 On 01-November-07			Index Future	251.3200	251.0680	251.3180	251.0680	400.00
14/09/2007	\$ / R On 17-March-08			Currency Future	7.3600	7.3248	7.3563	7.3248	7600.00
14/09/2007	\$ / R On 17-September-07			Currency Future	7.1600	7.1324	7.1636	7.1324	1783.00
14/09/2007	\$ / R On 14-December-07			Currency Future	7.2500	7.2229	7.2548	7.2229	23680.00
14/09/2007	ALBI On 07-February-08			Index Future	261.7200	261.0930	261.7240	261.0930	8.00
14/09/2007	ALBI On 01-November-07			Index Future	254.6600	254.0020	254.6570	254.0020	0.00
14/09/2007	CRD1 On 07-February-08			Index Future	112.5200	112.1160	112.5200	112.1160	0.00
14/09/2007	CRD1 On 01-November-07			Index Future	109.5500	109.1570	109.5510	109.1570	8.00
14/09/2007	GOVI On 07-February-08			jGovi	262.5100	261.2940	262.5080	261.2940	12.00
14/09/2007	GOVI On 02-May-08			jGovi	269.1300	267.8830	269.1285	267.8830	0.00
14/09/2007	GOVI On 01-November-07			jGovi	255.5800	254.3980	255.5815	254.3980	60.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2007	ILBI On 07-February-08			Index Future	288.6800	288.7700	288.6790	288.7700	0.00
14/09/2007	ILBI On 01-November-07			Index Future	280.8900	280.9270	280.8850	280.9270	0.00
14/09/2007	J153 On 31-August-10			jSwap	10.0300	10.1290	0.0643	0.0667	0.00
14/09/2007	J157 On 15-September-15			jSwap	9.5100	9.5980	0.0153	0.0207	0.00
14/09/2007	J186 On 21-December-26			jSwap	8.5200	8.6080	0.0955	0.1028	0.00
14/09/2007	J201 On 22-December-14			jSwap	9.5800	9.6840	0.1113	0.1163	0.00
14/09/2007	J203 On 15-September-17			jSwap	9.3500	9.4460	0.1262	0.1326	0.00
14/09/2007	J204 On 21-December-18			jSwap	9.2300	9.3300	0.1220	0.1285	0.00
14/09/2007	J207 On 15-January-20			jSwap	9.1200	9.2160	0.0826	0.0890	0.00
14/09/2007	JBAR On 21-December-05			jBar	0.0000	10.1670	0.0000	0.0000	0.00
14/09/2007	JFRA On 07-February-08			jFra	10.3700	10.4540	0.0252	0.0254	0.00
14/09/2007	JFRA On 02-May-08			jFra	10.3700	10.4520	0.0268	0.0270	0.00
14/09/2007	JFRA On 07-August-08			jFra	10.2200	10.3130	0.0248	0.0251	0.00
14/09/2007	JFRA On 01-November-07			jFra	10.3400	10.3750	0.0270	0.0271	0.00
14/09/2007	JFRA On 06-November-08			jFra	10.0500	10.1320	0.0244	0.0246	0.00
14/09/2007	JN02 On 07-February-08			jNote	9.9700	10.0740	0.1781	0.1797	0.00
14/09/2007	JN02 On 02-May-08			jNote	9.8500	9.9620	0.1776	0.1793	0.00
14/09/2007	JN02 On 01-November-07			jNote	10.0800	10.1720	0.1814	0.1829	0.00
14/09/2007	JN05 On 07-February-08			jNote	9.5600	9.6690	0.3752	0.3784	0.00
14/09/2007	JN05 On 02-May-08			jNote	9.4900	9.5990	0.3732	0.3763	0.00
14/09/2007	JN05 On 01-November-07			jNote	9.6400	9.7410	0.3773	0.3805	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
14/09/2007	JN10 On 07-February-08			jNote	9.1300	9.2350	0.5872	0.5914	0.00
14/09/2007	JN10 On 02-May-08			jNote	9.0600	9.1650	0.5852	0.5894	0.00
14/09/2007	JN10 On 01-November-07			jNote	9.2000	9.3050	0.5906	0.5948	0.00
14/09/2007	JROD On 31-January-08			jRod	10.1000	10.1170	0.0110	0.0106	0.00
14/09/2007	JROD On 29-February-08			jRod	10.3100	10.3300	0.0118	0.0115	0.00
14/09/2007	JROD On 31-March-08			jRod	10.1100	10.1250	0.0162	0.0158	0.00
14/09/2007	JROD On 28-September-07			jRod	9.4100	9.4160	0.0043	0.0038	0.00
14/09/2007	JROD On 31-October-07			jRod	9.7200	9.7300	0.0050	0.0046	0.00
14/09/2007	JROD On 30-November-07			jRod	10.0300	10.0480	0.0057	0.0052	0.00
14/09/2007	JROD On 31-December-07			jRod	9.8500	9.8660	0.0100	0.0095	0.00
14/09/2007	OTH1 On 07-February-08			Index Future	256.8900	255.2920	256.8910	255.2920	0.00
14/09/2007	OTH1 On 01-November-07			Index Future	250.1100	248.5540	250.1130	248.5540	12.00
14/09/2007	R153 On 07-February-08			Bond Future	9.0900	9.1690	114.6228	114.4349	622.00
14/09/2007	R153 On 02-May-08			Bond Future	9.0000	9.0840	110.5719	110.3994	0.00
14/09/2007	R153 On 01-November-07			Bond Future	9.2000	9.2840	111.6008	111.3950	124.00
14/09/2007	R157 On 07-February-08			Bond Future	8.4500	8.5470	133.4326	132.7849	358.00
14/09/2007	R157 On 02-May-08			Bond Future	8.3900	8.4850	129.5802	128.9466	0.00
14/09/2007	R157 On 01-November-07			Bond Future	8.5300	8.6310	129.9327	129.2696	266.00
14/09/2007	R186 On 07-February-08			Bond Future	8.1300	8.2340	124.1179	123.0084	0.00
14/09/2007	R186 On 02-May-08			Bond Future	8.0900	8.1880	126.9497	125.8405	0.00
14/09/2007	R186 On 01-November-07			Bond Future	8.2000	8.2970	125.9892	124.8813	0.00
14/09/2007	R196 On 07-February-08			Bond Future	9.1600	9.2500	105.3677	105.2794	0.00
14/09/2007	R196 On 02-May-08			Bond Future	8.9700	9.1120	102.6288	102.5203	0.00
14/09/2007	R196 On 01-November-07			Bond Future	9.4100	9.4410	102.5442	102.5004	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
14/09/2007	R201 On 07-February-08			Bond Future	8.4700	8.5600	102.6823	102.2184	0.00
14/09/2007	R201 On 02-May-08			Bond Future	8.4000	8.4900	105.0330	104.5790	0.00
14/09/2007	R201 On 01-November-07			Bond Future	8.5600	8.6540	104.2588	103.7845	91.00
14/09/2007	R203 On 07-February-08			Bond Future	8.3500	8.4520	102.7235	102.0780	0.00
14/09/2007	R203 On 02-May-08			Bond Future	8.2900	8.3920	100.9014	100.2629	0.00
14/09/2007	R203 On 01-November-07			Bond Future	8.4300	8.5300	99.9722	99.3194	0.00
14/09/2007	R204 On 07-February-08			Bond Future	8.3300	8.4270	98.8345	98.1428	38.00
14/09/2007	R204 On 02-May-08			Bond Future	8.2700	8.3710	101.1100	100.4238	0.00
14/09/2007	R204 On 01-November-07			Bond Future	8.4000	8.5020	100.1319	99.4351	0.00
14/09/2007	R206 On 07-February-08			Bond Future	8.4500	8.5440	96.1925	95.7919	0.00
14/09/2007	R206 On 02-May-08			Bond Future	8.3800	8.4700	98.3915	98.0013	0.00
14/09/2007	R206 On 01-November-07			Bond Future	8.5600	8.6490	97.2967	96.8853	0.00
14/09/2007	R207 On 07-February-08			Bond Future	8.2600	8.3610	92.9717	92.2642	0.00
14/09/2007	R207 On 02-May-08			Bond Future	8.2100	8.3100	95.1056	94.4020	0.00
14/09/2007	R207 On 01-November-07			Bond Future	8.3300	8.4330	94.0360	93.3251	0.00
14/09/2007	R209 On 07-February-08			Bond Future	7.7500	7.8520	85.1989	84.2286	659.00
14/09/2007	R209 On 02-May-08			Bond Future	7.7100	7.8090	83.9902	83.0136	0.00
14/09/2007	R209 On 01-November-07			Bond Future	7.8100	7.9090	82.9251	81.9637	0.00
14/09/2007	TRT1 On 07-February-08			Index Future	259.3400	258.1300	259.3400	258.1300	0.00
14/09/2007	TRT1 On 01-November-07			Index Future	252.5000	251.3180	252.4970	251.3180	400.00