



# Derivatives Weekly Statistics Report

From 2007/09/17 To 2007/09/21

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2007	\$ / R On 17-March-08			Currency Future	7.3800	7.3563	7.3841	7.3563	7600.00
17/09/2007	\$ / R On 17-September-07			Currency Future	7.2000	7.1636	7.1986	7.1636	0.00
17/09/2007	\$ / R On 14-December-07			Currency Future	7.2800	7.2548	7.2825	7.2548	23680.00
17/09/2007	ALBI On 07-February-08			Index Future	261.7700	261.7240	261.7680	261.7240	8.00
17/09/2007	ALBI On 01-November-07			Index Future	254.7100	254.6570	254.7050	254.6570	0.00
17/09/2007	CRD1 On 07-February-08			Index Future	112.5500	112.5200	112.5520	112.5200	0.00
17/09/2007	CRD1 On 01-November-07			Index Future	109.5800	109.5510	109.5830	109.5510	8.00
17/09/2007	GOVI On 07-February-08			jGovi	262.7200	262.5080	262.7210	262.5080	12.00
17/09/2007	GOVI On 02-May-08			jGovi	269.3500	269.1285	269.3480	269.1285	0.00
17/09/2007	GOVI On 01-November-07			jGovi	255.7900	255.5815	255.7900	255.5815	60.00
17/09/2007	ILBI On 07-February-08			Index Future	288.5900	288.6790	288.5920	288.6790	0.00
17/09/2007	ILBI On 01-November-07			Index Future	280.8100	280.8850	280.8050	280.8850	0.00
17/09/2007	J153 On 31-August-10			jSwap	10.0100	10.0310	0.0639	0.0643	0.00
17/09/2007	J157 On 15-September-15			jSwap	9.4800	9.5060	0.0127	0.0153	0.00
17/09/2007	J186 On 21-December-26			jSwap	8.4900	8.5220	0.0929	0.0955	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
17/09/2007	J201 On 22-December-14			jSwap	9.5600	9.5830	0.1103	0.1113	0.00
17/09/2007	J203 On 15-September-17			jSwap	9.3100	9.3450	0.1149	0.1262	0.00
17/09/2007	J204 On 21-December-18			jSwap	9.2000	9.2290	0.1200	0.1220	0.00
17/09/2007	J207 On 15-January-20			jSwap	9.0800	9.1220	0.0795	0.0826	0.00
17/09/2007	JBAR On 21-December-05			jBar	10.1800	0.0000	0.0000	0.0000	0.00
17/09/2007	JFRA On 07-February-08			jFra	10.3600	10.3670	0.0252	0.0252	0.00
17/09/2007	JFRA On 02-May-08			jFra	10.3600	10.3700	0.0268	0.0268	0.00
17/09/2007	JFRA On 07-August-08			jFra	10.2100	10.2160	0.0248	0.0248	0.00
17/09/2007	JFRA On 01-November-07			jFra	10.3200	10.3360	0.0270	0.0270	0.00
17/09/2007	JFRA On 06-November-08			jFra	10.0500	10.0530	0.0244	0.0244	0.00
17/09/2007	JN02 On 07-February-08			jNote	9.9600	9.9720	0.1779	0.1781	0.00
17/09/2007	JN02 On 02-May-08			jNote	9.8400	9.8540	0.1773	0.1776	0.00
17/09/2007	JN02 On 01-November-07			jNote	10.0700	10.0830	0.1813	0.1814	0.00
17/09/2007	JN05 On 07-February-08			jNote	9.5400	9.5630	0.3744	0.3752	0.00
17/09/2007	JN05 On 02-May-08			jNote	9.4700	9.4940	0.3723	0.3732	0.00
17/09/2007	JN05 On 01-November-07			jNote	9.6100	9.6370	0.3766	0.3773	0.00
17/09/2007	JN10 On 07-February-08			jNote	9.1000	9.1270	0.5862	0.5872	0.00
17/09/2007	JN10 On 02-May-08			jNote	9.0300	9.0570	0.5840	0.5852	0.00
17/09/2007	JN10 On 01-November-07			jNote	9.1800	9.1980	0.5898	0.5906	0.00
17/09/2007	JROD On 31-January-08			jRod	10.0900	10.1010	0.0105	0.0110	0.00
17/09/2007	JROD On 29-February-08			jRod	10.3000	10.3100	0.0113	0.0118	0.00
17/09/2007	JROD On 31-March-08			jRod	10.1000	10.1090	0.0157	0.0162	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
17/09/2007	JROD On 28-September-07			jRod	9.4100	9.4120	0.0038	0.0043	0.00
17/09/2007	JROD On 31-October-07			jRod	9.7100	9.7210	0.0045	0.0050	0.00
17/09/2007	JROD On 30-November-07			jRod	10.0200	10.0330	0.0052	0.0057	0.00
17/09/2007	JROD On 31-December-07			jRod	9.8500	9.8540	0.0095	0.0100	0.00
17/09/2007	OTH1 On 07-February-08			Index Future	257.0600	256.8910	257.0580	256.8910	0.00
17/09/2007	OTH1 On 01-November-07			Index Future	250.2800	250.1130	250.2760	250.1130	12.00
17/09/2007	R153 On 07-February-08			Bond Future	9.0800	9.0890	114.6463	114.6228	622.00
17/09/2007	R153 On 02-May-08			Bond Future	8.9900	9.0040	110.5935	110.5719	0.00
17/09/2007	R153 On 01-November-07			Bond Future	9.1900	9.2040	111.6266	111.6008	124.00
17/09/2007	R157 On 07-February-08			Bond Future	8.4400	8.4470	133.4976	133.4326	358.00
17/09/2007	R157 On 02-May-08			Bond Future	8.3800	8.3850	129.6438	129.5802	0.00
17/09/2007	R157 On 01-November-07			Bond Future	8.5200	8.5310	129.9993	129.9327	266.00
17/09/2007	R186 On 07-February-08			Bond Future	8.1300	8.1340	124.1179	124.1179	0.00
17/09/2007	R186 On 02-May-08			Bond Future	8.0900	8.0880	126.9497	126.9497	0.00
17/09/2007	R186 On 01-November-07			Bond Future	8.2000	8.1970	125.9892	125.9892	0.00
17/09/2007	R196 On 07-February-08			Bond Future	9.1600	9.1600	105.3716	105.3677	0.00
17/09/2007	R196 On 02-May-08			Bond Future	9.0000	8.9720	102.6055	102.6288	0.00
17/09/2007	R196 On 01-November-07			Bond Future	9.3700	9.4050	102.5882	102.5442	0.00
17/09/2007	R201 On 07-February-08			Bond Future	8.4600	8.4700	102.7340	102.6823	0.00
17/09/2007	R201 On 02-May-08			Bond Future	8.3900	8.4000	105.0836	105.0330	0.00
17/09/2007	R201 On 01-November-07			Bond Future	8.5500	8.5640	104.3117	104.2588	91.00
17/09/2007	R203 On 07-February-08			Bond Future	8.3400	8.3520	102.7883	102.7235	0.00
17/09/2007	R203 On 02-May-08			Bond Future	8.2800	8.2920	100.9655	100.9014	0.00
17/09/2007	R203 On 01-November-07			Bond Future	8.4200	8.4300	100.0378	99.9722	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
17/09/2007	R204 On 07-February-08			Bond Future	8.3200	8.3270	98.9040	98.8345	38.00
17/09/2007	R204 On 02-May-08			Bond Future	8.2600	8.2710	101.1790	101.1100	0.00
17/09/2007	R204 On 01-November-07			Bond Future	8.3900	8.4020	100.2020	100.1319	0.00
17/09/2007	R206 On 07-February-08			Bond Future	8.4400	8.4540	96.2371	96.1925	0.00
17/09/2007	R206 On 02-May-08			Bond Future	8.3700	8.3800	98.4350	98.3915	0.00
17/09/2007	R206 On 01-November-07			Bond Future	8.5500	8.5590	97.3425	97.2967	0.00
17/09/2007	R207 On 07-February-08			Bond Future	8.2500	8.2610	93.0429	92.9717	0.00
17/09/2007	R207 On 02-May-08			Bond Future	8.2000	8.2100	95.1764	95.1056	0.00
17/09/2007	R207 On 01-November-07			Bond Future	8.3200	8.3330	94.1075	94.0360	0.00
17/09/2007	R209 On 07-February-08			Bond Future	7.7500	7.7520	85.1989	85.1989	659.00
17/09/2007	R209 On 02-May-08			Bond Future	7.7100	7.7090	83.9902	83.9902	0.00
17/09/2007	R209 On 01-November-07			Bond Future	7.8100	7.8090	82.9251	82.9251	0.00
17/09/2007	TRT1 On 07-February-08			Index Future	259.5500	259.3400	259.5480	259.3400	0.00
17/09/2007	TRT1 On 01-November-07			Index Future	252.7000	252.4970	252.7010	252.4970	400.00
18/09/2007	\$ / R On 17-March-08			Currency Future	7.3700	7.3841	7.3676	7.3841	7600.00
18/09/2007	\$ / R On 13-June-08			Currency Future	7.4800	0.0000	7.4770	0.0000	0.00
18/09/2007	\$ / R On 14-December-07			Currency Future	7.2700	7.2825	7.2655	7.2825	23680.00
18/09/2007	ALBI On 07-February-08			Index Future	262.1000	261.7680	262.0990	261.7680	8.00
18/09/2007	ALBI On 01-November-07			Index Future	255.0200	254.7050	255.0170	254.7050	0.00
18/09/2007	CRD1 On 07-February-08			Index Future	112.5800	112.5520	112.5750	112.5520	0.00
18/09/2007	CRD1 On 01-November-07			Index Future	109.6100	109.5830	109.6050	109.5830	8.00
18/09/2007	GOVI On 07-February-08			jGovi	262.7900	262.7210	262.7890	262.7210	12.00
18/09/2007	GOVI On 02-May-08			jGovi	269.4200	269.3480	269.4180	269.3480	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2007	GOVI On 01-November-07			jGovi	255.8600	255.7900	255.8580	255.7900	60.00
18/09/2007	ILBI On 07-February-08			Index Future	289.1700	288.5920	289.1710	288.5920	0.00
18/09/2007	ILBI On 01-November-07			Index Future	281.3600	280.8050	281.3570	280.8050	0.00
18/09/2007	J153 On 31-August-10			jSwap	10.0300	10.0140	0.0644	0.0639	0.00
18/09/2007	J157 On 15-September-15			jSwap	9.4900	9.4820	0.0131	0.0127	0.00
18/09/2007	J186 On 21-December-26			jSwap	8.5200	8.4910	0.0958	0.0929	0.00
18/09/2007	J201 On 22-December-14			jSwap	9.5600	9.5600	0.1104	0.1103	0.00
18/09/2007	J203 On 15-September-17			jSwap	9.3200	9.3110	0.1156	0.1149	0.00
18/09/2007	J204 On 21-December-18			jSwap	9.2200	9.1980	0.1216	0.1200	0.00
18/09/2007	J207 On 15-January-20			jSwap	9.1100	9.0780	0.0816	0.0795	0.00
18/09/2007	JBAR On 21-December-05			jBar	10.1800	10.1790	0.0000	0.0000	0.00
18/09/2007	JFRA On 07-February-08			jFra	10.3800	10.3590	0.0252	0.0252	0.00
18/09/2007	JFRA On 02-May-08			jFra	10.3900	10.3620	0.0269	0.0268	0.00
18/09/2007	JFRA On 07-August-08			jFra	10.2400	10.2120	0.0249	0.0248	0.00
18/09/2007	JFRA On 01-November-07			jFra	10.3300	10.3220	0.0270	0.0270	0.00
18/09/2007	JFRA On 06-November-08			jFra	10.0700	10.0520	0.0245	0.0244	0.00
18/09/2007	JN02 On 07-February-08			jNote	9.9800	9.9590	0.1782	0.1779	0.00
18/09/2007	JN02 On 02-May-08			jNote	9.8600	9.8390	0.1776	0.1773	0.00
18/09/2007	JN02 On 01-November-07			jNote	10.0900	10.0730	0.1816	0.1813	0.00
18/09/2007	JN05 On 07-February-08			jNote	9.5500	9.5380	0.3745	0.3744	0.00
18/09/2007	JN05 On 02-May-08			jNote	9.4700	9.4680	0.3724	0.3723	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2007	JN05 On 01-November-07			jNote	9.6200	9.6130	0.3767	0.3766	0.00
18/09/2007	JN10 On 07-February-08			jNote	9.1200	9.1040	0.5868	0.5862	0.00
18/09/2007	JN10 On 02-May-08			jNote	9.0500	9.0310	0.5848	0.5840	0.00
18/09/2007	JN10 On 01-November-07			jNote	9.1900	9.1780	0.5903	0.5898	0.00
18/09/2007	JROD On 31-January-08			jRod	10.0900	10.0940	0.0105	0.0105	0.00
18/09/2007	JROD On 29-February-08			jRod	10.3000	10.3000	0.0113	0.0113	0.00
18/09/2007	JROD On 31-March-08			jRod	10.1000	10.0990	0.0156	0.0157	0.00
18/09/2007	JROD On 28-September-07			jRod	9.4100	9.4090	0.0038	0.0038	0.00
18/09/2007	JROD On 31-October-07			jRod	9.7100	9.7100	0.0045	0.0045	0.00
18/09/2007	JROD On 30-November-07			jRod	10.0200	10.0210	0.0052	0.0052	0.00
18/09/2007	JROD On 31-December-07			jRod	9.8500	9.8480	0.0095	0.0095	0.00
18/09/2007	OTH1 On 07-February-08			Index Future	257.1700	257.0580	257.1740	257.0580	0.00
18/09/2007	OTH1 On 01-November-07			Index Future	250.3900	250.2760	250.3910	250.2760	12.00
18/09/2007	R153 On 07-February-08			Bond Future	9.0800	9.0790	114.6463	114.6463	622.00
18/09/2007	R153 On 02-May-08			Bond Future	8.9900	8.9940	110.5935	110.5935	0.00
18/09/2007	R153 On 01-November-07			Bond Future	9.1900	9.1940	111.6266	111.6266	124.00
18/09/2007	R157 On 07-February-08			Bond Future	8.4300	8.4370	133.5627	133.4976	358.00
18/09/2007	R157 On 02-May-08			Bond Future	8.3700	8.3750	129.7074	129.6438	0.00
18/09/2007	R157 On 01-November-07			Bond Future	8.5100	8.5210	130.0659	129.9993	266.00
18/09/2007	R186 On 07-February-08			Bond Future	8.1300	8.1340	124.1179	124.1179	0.00
18/09/2007	R186 On 02-May-08			Bond Future	8.0900	8.0880	126.9497	126.9497	0.00
18/09/2007	R186 On 01-November-07			Bond Future	8.2000	8.1970	125.9892	125.9892	0.00
18/09/2007	R196 On 07-February-08			Bond Future	9.1600	9.1560	105.3638	105.3716	0.00
18/09/2007	R196 On 02-May-08			Bond Future	9.0100	9.0020	102.6001	102.6055	0.00

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18/09/2007	R196 On 01-November-07			Bond Future	9.3800	9.3690	102.5796	102.5882	0.00
18/09/2007	R201 On 07-February-08			Bond Future	8.4500	8.4600	102.7857	102.7340	0.00
18/09/2007	R201 On 02-May-08			Bond Future	8.3800	8.3900	105.1342	105.0836	0.00
18/09/2007	R201 On 01-November-07			Bond Future	8.5400	8.5540	104.3646	104.3117	91.00
18/09/2007	R203 On 07-February-08			Bond Future	8.3300	8.3420	102.8533	102.7883	0.00
18/09/2007	R203 On 02-May-08			Bond Future	8.2700	8.2820	101.0297	100.9655	0.00
18/09/2007	R203 On 01-November-07			Bond Future	8.4100	8.4200	100.1034	100.0378	0.00
18/09/2007	R204 On 07-February-08			Bond Future	8.3100	8.3170	98.9736	98.9040	38.00
18/09/2007	R204 On 02-May-08			Bond Future	8.2500	8.2610	101.2480	101.1790	0.00
18/09/2007	R204 On 01-November-07			Bond Future	8.3800	8.3920	100.2721	100.2020	0.00
18/09/2007	R206 On 07-February-08			Bond Future	8.4300	8.4440	96.2817	96.2371	0.00
18/09/2007	R206 On 02-May-08			Bond Future	8.3600	8.3700	98.4785	98.4350	0.00
18/09/2007	R206 On 01-November-07			Bond Future	8.5400	8.5490	97.3884	97.3425	0.00
18/09/2007	R207 On 07-February-08			Bond Future	8.2400	8.2510	93.1141	93.0429	0.00
18/09/2007	R207 On 02-May-08			Bond Future	8.1900	8.2000	95.2472	95.1764	0.00
18/09/2007	R207 On 01-November-07			Bond Future	8.3100	8.3230	94.1791	94.1075	0.00
18/09/2007	R209 On 07-February-08			Bond Future	7.7600	7.7520	85.1010	85.1989	659.00
18/09/2007	R209 On 02-May-08			Bond Future	7.7200	7.7090	83.8917	83.9902	0.00
18/09/2007	R209 On 01-November-07			Bond Future	7.8200	7.8090	82.8281	82.9251	0.00
18/09/2007	TRT1 On 07-February-08			Index Future	259.6200	259.5480	259.6160	259.5480	0.00
18/09/2007	TRT1 On 01-November-07			Index Future	252.7700	252.7010	252.7690	252.7010	400.00
19/09/2007	\$ / R On 17-March-08			Currency Future	7.2900	7.3676	7.2920	7.3676	7600.00
19/09/2007	\$ / R On 13-June-08			Currency Future	7.4000	7.4770	7.4019	7.4770	0.00

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19/09/2007	\$ / R On 14-December-07			Currency Future	7.1900	7.2655	7.1890	7.2655	23730.00
19/09/2007	ALBI On 07-February-08			Index Future	263.1600	262.0990	263.1550	262.0990	8.00
19/09/2007	ALBI On 01-November-07			Index Future	256.1000	255.0170	256.0950	255.0170	0.00
19/09/2007	CRD1 On 07-February-08			Index Future	112.9700	112.5750	112.9720	112.5750	0.00
19/09/2007	CRD1 On 01-November-07			Index Future	110.0100	109.6050	110.0070	109.6050	8.00
19/09/2007	GOVI On 07-February-08			jGovi	263.8800	262.7890	263.8790	262.7890	12.00
19/09/2007	GOVI On 02-May-08			jGovi	270.5400	269.4180	270.5370	269.4180	0.00
19/09/2007	GOVI On 01-November-07			jGovi	256.9500	255.8580	256.9530	255.8580	60.00
19/09/2007	ILBI On 07-February-08			Index Future	289.2200	289.1710	289.2190	289.1710	0.00
19/09/2007	ILBI On 01-November-07			Index Future	281.4600	281.3570	281.4600	281.3570	0.00
19/09/2007	J153 On 31-August-10			jSwap	9.9200	10.0310	0.0617	0.0644	0.00
19/09/2007	J157 On 15-September-15			jSwap	9.3900	9.4900	0.0076	0.0131	0.00
19/09/2007	J186 On 21-December-26			jSwap	8.4200	8.5240	0.0871	0.0958	0.00
19/09/2007	J201 On 22-December-14			jSwap	9.4700	9.5630	0.1056	0.1104	0.00
19/09/2007	J203 On 15-September-17			jSwap	9.2300	9.3220	0.1100	0.1156	0.00
19/09/2007	J204 On 21-December-18			jSwap	9.1300	9.2200	0.1155	0.1216	0.00
19/09/2007	J207 On 15-January-20			jSwap	9.0100	9.1070	0.0750	0.0816	0.00
19/09/2007	JBAR On 21-December-05			jBar	10.1800	10.1790	0.0000	0.0000	0.00
19/09/2007	JFRA On 07-February-08			jFra	10.2700	10.3820	0.0250	0.0252	0.00
19/09/2007	JFRA On 02-May-08			jFra	10.2700	10.3870	0.0266	0.0269	0.00



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19/09/2007	JFRA On 07-August-08			jFra	10.1500	10.2390	0.0247	0.0249	0.00
19/09/2007	JFRA On 01-November-07			jFra	10.2600	10.3250	0.0268	0.0270	0.00
19/09/2007	JFRA On 06-November-08			jFra	9.9400	10.0720	0.0242	0.0245	0.00
19/09/2007	JN02 On 07-February-08			jNote	9.8600	9.9790	0.1763	0.1782	0.00
19/09/2007	JN02 On 02-May-08			jNote	9.7400	9.8580	0.1757	0.1776	0.00
19/09/2007	JN02 On 01-November-07			jNote	9.9800	10.0910	0.1797	0.1816	0.00
19/09/2007	JN05 On 07-February-08			jNote	9.4200	9.5450	0.3709	0.3745	0.00
19/09/2007	JN05 On 02-May-08			jNote	9.3500	9.4720	0.3688	0.3724	0.00
19/09/2007	JN05 On 01-November-07			jNote	9.5000	9.6210	0.3731	0.3767	0.00
19/09/2007	JN10 On 07-February-08			jNote	9.0200	9.1160	0.5832	0.5868	0.00
19/09/2007	JN10 On 02-May-08			jNote	8.9500	9.0460	0.5812	0.5848	0.00
19/09/2007	JN10 On 01-November-07			jNote	9.0900	9.1880	0.5867	0.5903	0.00
19/09/2007	JROD On 31-January-08			jRod	10.0900	10.0900	0.0105	0.0105	0.00
19/09/2007	JROD On 29-February-08			jRod	10.2900	10.2950	0.0113	0.0113	0.00
19/09/2007	JROD On 31-March-08			jRod	10.0900	10.0960	0.0156	0.0156	0.00
19/09/2007	JROD On 28-September-07			jRod	9.4100	9.4080	0.0038	0.0038	0.00
19/09/2007	JROD On 31-October-07			jRod	9.7000	9.7070	0.0045	0.0045	0.00
19/09/2007	JROD On 30-November-07			jRod	10.0100	10.0170	0.0052	0.0052	0.00
19/09/2007	JROD On 31-December-07			jRod	9.8400	9.8460	0.0094	0.0095	0.00
19/09/2007	OTH1 On 07-February-08			Index Future	258.4400	257.1740	258.4410	257.1740	0.00
19/09/2007	OTH1 On 01-November-07			Index Future	251.6600	250.3910	251.6580	250.3910	12.00
19/09/2007	R153 On 07-February-08			Bond Future	8.9700	9.0790	114.9101	114.6463	622.00
19/09/2007	R153 On 02-May-08			Bond Future	8.8700	8.9940	110.8616	110.5935	0.00
19/09/2007	R153 On 01-November-07			Bond Future	9.0800	9.1940	111.9260	111.6266	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
19/09/2007	R157 On 07-February-08			Bond Future	8.3700	8.4270	133.9605	133.5627	358.00
19/09/2007	R157 On 02-May-08			Bond Future	8.3200	8.3650	130.0007	129.7074	0.00
19/09/2007	R157 On 01-November-07			Bond Future	8.4300	8.5110	130.6138	130.0659	266.00
19/09/2007	R186 On 07-February-08			Bond Future	8.0700	8.1340	124.8586	124.1179	0.00
19/09/2007	R186 On 02-May-08			Bond Future	8.0200	8.0880	127.7013	126.9497	0.00
19/09/2007	R186 On 01-November-07			Bond Future	8.1300	8.1970	126.7739	125.9892	0.00
19/09/2007	R196 On 07-February-08			Bond Future	9.0100	9.1640	105.5161	105.3638	0.00
19/09/2007	R196 On 02-May-08			Bond Future	8.8500	9.0090	102.7266	102.6001	0.00
19/09/2007	R196 On 01-November-07			Bond Future	9.2500	9.3760	102.7359	102.5796	0.00
19/09/2007	R201 On 07-February-08			Bond Future	8.3700	8.4500	103.2060	102.7857	0.00
19/09/2007	R201 On 02-May-08			Bond Future	8.3000	8.3800	105.5506	105.1342	0.00
19/09/2007	R201 On 01-November-07			Bond Future	8.4600	8.5440	104.8264	104.3646	91.00
19/09/2007	R203 On 07-February-08			Bond Future	8.2600	8.3320	103.3157	102.8533	0.00
19/09/2007	R203 On 02-May-08			Bond Future	8.2000	8.2720	101.4806	101.0297	0.00
19/09/2007	R203 On 01-November-07			Bond Future	8.3300	8.4100	100.6108	100.1034	0.00
19/09/2007	R204 On 07-February-08			Bond Future	8.2400	8.3070	99.4766	98.9736	38.00
19/09/2007	R204 On 02-May-08			Bond Future	8.1800	8.2510	101.7400	101.2480	0.00
19/09/2007	R204 On 01-November-07			Bond Future	8.3000	8.3820	100.8214	100.2721	0.00
19/09/2007	R206 On 07-February-08			Bond Future	8.3600	8.4340	96.6309	96.2817	0.00
19/09/2007	R206 On 02-May-08			Bond Future	8.2800	8.3600	98.8230	98.4785	0.00
19/09/2007	R206 On 01-November-07			Bond Future	8.4500	8.5390	97.7795	97.3884	0.00
19/09/2007	R207 On 07-February-08			Bond Future	8.1800	8.2410	93.5645	93.1141	0.00
19/09/2007	R207 On 02-May-08			Bond Future	8.1300	8.1900	95.6950	95.2472	0.00
19/09/2007	R207 On 01-November-07			Bond Future	8.2400	8.3130	94.6749	94.1791	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2007	R209 On 07-February-08			Bond Future	7.7100	7.7620	85.6514	85.1010	659.00
19/09/2007	R209 On 02-May-08			Bond Future	7.6600	7.7190	84.4557	83.8917	0.00
19/09/2007	R209 On 01-November-07			Bond Future	7.7600	7.8190	83.4127	82.8281	0.00
19/09/2007	TRT1 On 07-February-08			Index Future	260.7000	259.6160	260.6980	259.6160	0.00
19/09/2007	TRT1 On 01-November-07			Index Future	253.8600	252.7690	253.8550	252.7690	400.00
20/09/2007	\$ / R On 17-March-08			Currency Future	7.2300	7.2920	7.2294	7.2920	7600.00
20/09/2007	\$ / R On 13-June-08			Currency Future	7.3400	7.4019	7.3389	7.4019	0.00
20/09/2007	\$ / R On 14-December-07			Currency Future	7.1300	7.1890	7.1252	7.1890	23745.00
20/09/2007	ALBI On 07-February-08			Index Future	263.0100	263.1550	263.0080	263.1550	8.00
20/09/2007	ALBI On 01-November-07			Index Future	255.9300	256.0950	255.9320	256.0950	0.00
20/09/2007	CRD1 On 07-February-08			Index Future	114.1600	112.9720	114.1610	112.9720	0.00
20/09/2007	CRD1 On 01-November-07			Index Future	111.0900	110.0070	111.0900	110.0070	8.00
20/09/2007	GOVI On 07-February-08			jGovi	263.7900	263.8790	263.7920	263.8790	12.00
20/09/2007	GOVI On 02-May-08			jGovi	270.4500	270.5370	270.4470	270.5370	0.00
20/09/2007	GOVI On 01-November-07			jGovi	256.8700	256.9530	256.8690	256.9530	60.00
20/09/2007	ILBI On 07-February-08			Index Future	289.2700	289.2190	289.2660	289.2190	0.00
20/09/2007	ILBI On 01-November-07			Index Future	281.4800	281.4600	281.4840	281.4600	0.00
20/09/2007	J153 On 31-August-10			jSwap	10.0000	9.9230	0.0637	0.0617	0.00
20/09/2007	J157 On 15-September-15			jSwap	9.4600	9.3890	0.0116	0.0076	0.00
20/09/2007	J186 On 21-December-26			jSwap	8.5400	8.4240	0.0974	0.0871	0.00
20/09/2007	J201 On 22-December-14			jSwap	9.5400	9.4670	0.1092	0.1056	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
20/09/2007	J203 On 15-September-17			jSwap	9.3100	9.2250	0.1149	0.1100	0.00
20/09/2007	J204 On 21-December-18			jSwap	9.2200	9.1260	0.1215	0.1155	0.00
20/09/2007	J207 On 15-January-20			jSwap	9.1100	9.0110	0.0820	0.0750	0.00
20/09/2007	JBAR On 21-December-05			jBar	10.2000	10.1830	0.0000	0.0000	0.00
20/09/2007	JFRA On 07-February-08			jFra	10.3700	10.2730	0.0252	0.0250	0.00
20/09/2007	JFRA On 02-May-08			jFra	10.3800	10.2700	0.0268	0.0266	0.00
20/09/2007	JFRA On 07-August-08			jFra	10.2700	10.1540	0.0250	0.0247	0.00
20/09/2007	JFRA On 01-November-07			jFra	10.2900	10.2580	0.0269	0.0268	0.00
20/09/2007	JFRA On 06-November-08			jFra	10.0700	9.9430	0.0245	0.0242	0.00
20/09/2007	JN02 On 07-February-08			jNote	9.9600	9.8590	0.1778	0.1763	0.00
20/09/2007	JN02 On 02-May-08			jNote	9.8300	9.7370	0.1771	0.1757	0.00
20/09/2007	JN02 On 01-November-07			jNote	10.0700	9.9760	0.1813	0.1797	0.00
20/09/2007	JN05 On 07-February-08			jNote	9.5100	9.4240	0.3733	0.3709	0.00
20/09/2007	JN05 On 02-May-08			jNote	9.4300	9.3530	0.3712	0.3688	0.00
20/09/2007	JN05 On 01-November-07			jNote	9.5800	9.5020	0.3755	0.3731	0.00
20/09/2007	JN10 On 07-February-08			jNote	9.1100	9.0190	0.5869	0.5832	0.00
20/09/2007	JN10 On 02-May-08			jNote	9.0400	8.9500	0.5850	0.5812	0.00
20/09/2007	JN10 On 01-November-07			jNote	9.1800	9.0920	0.5901	0.5867	0.00
20/09/2007	JROD On 31-January-08			jRod	10.0900	10.0890	0.0105	0.0105	0.00
20/09/2007	JROD On 29-February-08			jRod	10.2900	10.2920	0.0113	0.0113	0.00
20/09/2007	JROD On 31-March-08			jRod	10.0900	10.0910	0.0156	0.0156	0.00
20/09/2007	JROD On 28-September-07			jRod	9.4100	9.4070	0.0038	0.0038	0.00
20/09/2007	JROD On 31-October-07			jRod	9.7000	9.7020	0.0045	0.0045	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
20/09/2007	JROD On 30-November-07			jRod	10.0100	10.0120	0.0052	0.0052	0.00
20/09/2007	JROD On 31-December-07			jRod	9.8500	9.8440	0.0095	0.0094	0.00
20/09/2007	OTH1 On 07-February-08			Index Future	258.6800	258.4410	258.6760	258.4410	0.00
20/09/2007	OTH1 On 01-November-07			Index Future	251.7200	251.6580	251.7170	251.6580	12.00
20/09/2007	R153 On 07-February-08			Bond Future	9.0000	8.9670	114.8393	114.9101	622.00
20/09/2007	R153 On 02-May-08			Bond Future	8.9000	8.8700	110.7967	110.8616	0.00
20/09/2007	R153 On 01-November-07			Bond Future	9.1100	9.0780	111.8484	111.9260	124.00
20/09/2007	R157 On 07-February-08			Bond Future	8.3700	8.3660	133.9605	133.9605	358.00
20/09/2007	R157 On 02-May-08			Bond Future	8.3200	8.3190	130.0007	130.0007	0.00
20/09/2007	R157 On 01-November-07			Bond Future	8.4300	8.4290	130.6138	130.6138	266.00
20/09/2007	R186 On 07-February-08			Bond Future	8.0700	8.0680	124.8586	124.8586	0.00
20/09/2007	R186 On 02-May-08			Bond Future	8.0200	8.0210	127.7013	127.7013	0.00
20/09/2007	R186 On 01-November-07			Bond Future	8.1300	8.1270	126.7739	126.7739	0.00
20/09/2007	R196 On 07-February-08			Bond Future	9.0900	9.0090	105.4404	105.5161	0.00
20/09/2007	R196 On 02-May-08			Bond Future	8.9200	8.8460	102.6684	102.7266	0.00
20/09/2007	R196 On 01-November-07			Bond Future	9.3200	9.2480	102.6541	102.7359	0.00
20/09/2007	R201 On 07-February-08			Bond Future	8.3700	8.3690	103.2060	103.2060	0.00
20/09/2007	R201 On 02-May-08			Bond Future	8.3000	8.2980	105.5506	105.5506	0.00
20/09/2007	R201 On 01-November-07			Bond Future	8.4600	8.4570	104.8264	104.8264	91.00
20/09/2007	R203 On 07-February-08			Bond Future	8.2600	8.2610	103.3157	103.3157	0.00
20/09/2007	R203 On 02-May-08			Bond Future	8.2000	8.2020	101.4806	101.4806	0.00
20/09/2007	R203 On 01-November-07			Bond Future	8.3300	8.3330	100.6108	100.6108	0.00
20/09/2007	R204 On 07-February-08			Bond Future	8.2400	8.2350	99.4766	99.4766	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
20/09/2007	R204 On 02-May-08			Bond Future	8.1800	8.1800	101.7400	101.7400	0.00
20/09/2007	R204 On 01-November-07			Bond Future	8.3000	8.3040	100.8214	100.8214	0.00
20/09/2007	R206 On 07-February-08			Bond Future	8.3600	8.3560	96.6309	96.6309	0.00
20/09/2007	R206 On 02-May-08			Bond Future	8.2800	8.2810	98.8230	98.8230	0.00
20/09/2007	R206 On 01-November-07			Bond Future	8.4500	8.4540	97.7795	97.7795	0.00
20/09/2007	R207 On 07-February-08			Bond Future	8.1900	8.1780	93.4928	93.5645	0.00
20/09/2007	R207 On 02-May-08			Bond Future	8.1400	8.1270	95.6237	95.6950	0.00
20/09/2007	R207 On 01-November-07			Bond Future	8.2500	8.2440	94.6028	94.6749	0.00
20/09/2007	R209 On 07-February-08			Bond Future	7.7100	7.7060	85.6514	85.6514	659.00
20/09/2007	R209 On 02-May-08			Bond Future	7.6600	7.6620	84.4557	84.4557	0.00
20/09/2007	R209 On 01-November-07			Bond Future	7.7600	7.7590	83.4127	83.4127	0.00
20/09/2007	TRT1 On 07-February-08			Index Future	260.9100	260.6980	260.9120	260.6980	0.00
20/09/2007	TRT1 On 01-November-07			Index Future	253.8900	253.8550	253.8930	253.8550	400.00
21/09/2007	\$/R On 17-March-08			Currency Future	7.2800	7.2294	7.2814	7.2294	7600.00
21/09/2007	\$/R On 13-June-08			Currency Future	7.3900	7.3389	7.3899	7.3389	0.00
21/09/2007	\$/R On 14-December-07			Currency Future	7.1800	7.1252	7.1791	7.1252	23865.00
21/09/2007	ALBI On 07-February-08			Index Future	263.2700	263.0080	263.2680	263.0080	8.00
21/09/2007	ALBI On 01-November-07			Index Future	256.1300	255.9320	256.1270	255.9320	0.00
21/09/2007	CRD1 On 07-February-08			Index Future	114.2400	114.1610	114.2440	114.1610	0.00
21/09/2007	CRD1 On 01-November-07			Index Future	111.1500	111.0900	111.1450	111.0900	8.00
21/09/2007	GOVI On 07-February-08			jGovi	263.9500	263.7920	263.9530	263.7920	12.00
21/09/2007	GOVI On 02-May-08			jGovi	270.6100	270.4470	270.6130	270.4470	0.00
21/09/2007	GOVI On 01-November-07			jGovi	257.0300	256.8690	257.0260	256.8690	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
21/09/2007	ILBI On 07-February-08			Index Future	289.3600	289.2660	289.3610	289.2660	0.00
21/09/2007	ILBI On 01-November-07			Index Future	281.5100	281.4840	281.5120	281.4840	0.00
21/09/2007	J153 On 31-August-10			jSwap	10.0100	10.0000	0.0639	0.0637	0.00
21/09/2007	J157 On 15-September-15			jSwap	9.4600	9.4620	0.0114	0.0116	0.00
21/09/2007	J186 On 21-December-26			jSwap	8.5600	8.5410	0.0989	0.0974	0.00
21/09/2007	J201 On 22-December-14			jSwap	9.5300	9.5380	0.1089	0.1092	0.00
21/09/2007	J203 On 15-September-17			jSwap	9.3100	9.3080	0.1148	0.1149	0.00
21/09/2007	J204 On 21-December-18			jSwap	9.2100	9.2170	0.1210	0.1215	0.00
21/09/2007	J207 On 15-January-20			jSwap	9.1000	9.1100	0.0814	0.0820	0.00
21/09/2007	JBAR On 21-December-05			jBar	10.2000	10.1960	0.0000	0.0000	0.00
21/09/2007	JFRA On 07-February-08			jFra	10.3800	10.3730	0.0252	0.0252	0.00
21/09/2007	JFRA On 02-May-08			jFra	10.3700	10.3790	0.0268	0.0268	0.00
21/09/2007	JFRA On 07-August-08			jFra	10.2300	10.2710	0.0249	0.0250	0.00
21/09/2007	JFRA On 01-November-07			jFra	10.3700	10.2860	0.0271	0.0269	0.00
21/09/2007	JFRA On 06-November-08			jFra	10.0600	10.0660	0.0245	0.0245	0.00
21/09/2007	JN02 On 07-February-08			jNote	9.9600	9.9590	0.1778	0.1778	0.00
21/09/2007	JN02 On 02-May-08			jNote	9.8300	9.8300	0.1771	0.1771	0.00
21/09/2007	JN02 On 01-November-07			jNote	10.0800	10.0730	0.1813	0.1813	0.00
21/09/2007	JN05 On 07-February-08			jNote	9.5200	9.5060	0.3737	0.3733	0.00
21/09/2007	JN05 On 02-May-08			jNote	9.4500	9.4320	0.3716	0.3712	0.00
21/09/2007	JN05 On 01-November-07			jNote	9.6000	9.5810	0.3759	0.3755	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
21/09/2007	JN10 On 07-February-08			jNote	9.1000	9.1070	0.5864	0.5869	0.00
21/09/2007	JN10 On 02-May-08			jNote	9.0300	9.0390	0.5845	0.5850	0.00
21/09/2007	JN10 On 01-November-07			jNote	9.1700	9.1750	0.5898	0.5901	0.00
21/09/2007	JROD On 31-January-08			jRod	10.0900	10.0910	0.0112	0.0105	0.00
21/09/2007	JROD On 29-February-08			jRod	10.2900	10.2930	0.0120	0.0113	0.00
21/09/2007	JROD On 31-March-08			jRod	10.0900	10.0890	0.0163	0.0156	0.00
21/09/2007	JROD On 28-September-07			jRod	9.4000	9.4060	0.0046	0.0038	0.00
21/09/2007	JROD On 31-October-07			jRod	9.7000	9.7010	0.0052	0.0045	0.00
21/09/2007	JROD On 30-November-07			jRod	10.0100	10.0130	0.0059	0.0052	0.00
21/09/2007	JROD On 31-December-07			jRod	9.8400	9.8460	0.0102	0.0095	0.00
21/09/2007	OTH1 On 07-February-08			Index Future	258.9700	258.6760	258.9690	258.6760	0.00
21/09/2007	OTH1 On 01-November-07			Index Future	251.9500	251.7170	251.9450	251.7170	12.00
21/09/2007	R153 On 07-February-08			Bond Future	9.0100	8.9970	114.8158	114.8393	622.00
21/09/2007	R153 On 02-May-08			Bond Future	8.9100	8.9000	110.7750	110.7967	0.00
21/09/2007	R153 On 01-November-07			Bond Future	9.1200	9.1080	111.8226	111.8484	124.00
21/09/2007	R157 On 07-February-08			Bond Future	8.3500	8.3660	134.0912	133.9605	358.00
21/09/2007	R157 On 02-May-08			Bond Future	8.3000	8.3190	130.1285	130.0007	0.00
21/09/2007	R157 On 01-November-07			Bond Future	8.4100	8.4290	130.7479	130.6138	266.00
21/09/2007	R186 On 07-February-08			Bond Future	8.0500	8.0680	125.0844	124.8586	0.00
21/09/2007	R186 On 02-May-08			Bond Future	8.0000	8.0210	127.9271	127.7013	0.00
21/09/2007	R186 On 01-November-07			Bond Future	8.1100	8.1270	126.9995	126.7739	0.00
21/09/2007	R196 On 07-February-08			Bond Future	9.1100	9.0860	105.4188	105.4404	0.00
21/09/2007	R196 On 02-May-08			Bond Future	8.9600	8.9210	102.6389	102.6684	0.00
21/09/2007	R196 On 01-November-07			Bond Future	9.3300	9.3150	102.6394	102.6541	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
21/09/2007	R201 On 07-February-08			Bond Future	8.3500	8.3690	103.3102	103.2060	0.00
21/09/2007	R201 On 02-May-08			Bond Future	8.2800	8.2980	105.6525	105.5506	0.00
21/09/2007	R201 On 01-November-07			Bond Future	8.4400	8.4570	104.9329	104.8264	91.00
21/09/2007	R203 On 07-February-08			Bond Future	8.2500	8.2610	103.3810	103.3157	0.00
21/09/2007	R203 On 02-May-08			Bond Future	8.1900	8.2020	101.5452	101.4806	0.00
21/09/2007	R203 On 01-November-07			Bond Future	8.3200	8.3330	100.6770	100.6108	0.00
21/09/2007	R204 On 07-February-08			Bond Future	8.2300	8.2350	99.5468	99.4766	38.00
21/09/2007	R204 On 02-May-08			Bond Future	8.1700	8.1800	101.8095	101.7400	0.00
21/09/2007	R204 On 01-November-07			Bond Future	8.2900	8.3040	100.8921	100.8214	0.00
21/09/2007	R206 On 07-February-08			Bond Future	8.3400	8.3560	96.7207	96.6309	0.00
21/09/2007	R206 On 02-May-08			Bond Future	8.2600	8.2810	98.9105	98.8230	0.00
21/09/2007	R206 On 01-November-07			Bond Future	8.4300	8.4540	97.8717	97.7795	0.00
21/09/2007	R207 On 07-February-08			Bond Future	8.1700	8.1880	93.6363	93.4928	0.00
21/09/2007	R207 On 02-May-08			Bond Future	8.1200	8.1370	95.7664	95.6237	0.00
21/09/2007	R207 On 01-November-07			Bond Future	8.2300	8.2540	94.7471	94.6028	0.00
21/09/2007	R209 On 07-February-08			Bond Future	7.6900	7.7060	85.8495	85.6514	659.00
21/09/2007	R209 On 02-May-08			Bond Future	7.6400	7.6620	84.6551	84.4557	0.00
21/09/2007	R209 On 01-November-07			Bond Future	7.7400	7.7590	83.6091	83.4127	0.00
21/09/2007	TRT1 On 07-February-08			Index Future	261.1600	260.9120	261.1640	260.9120	0.00
21/09/2007	TRT1 On 01-November-07			Index Future	254.0800	253.8930	254.0800	253.8930	400.00