



Derivatives Weekly Statistics Report

From 2007/09/24 To 2007/09/28

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2007	\$ / R On 17-March-08			Currency Future	7.1900	7.2814	7.1852	7.2814	7600.00
25/09/2007	\$ / R On 13-June-08			Currency Future	7.2900	7.3899	7.2940	7.3899	0.00
25/09/2007	\$ / R On 14-December-07			Currency Future	7.0800	7.1791	7.0835	7.1791	23915.00
25/09/2007	ALBI On 07-February-08			Index Future	263.2700	263.2680	263.2700	263.2680	0.00
25/09/2007	ALBI On 01-November-07			Index Future	256.1300	256.1270	256.1310	256.1270	0.00
25/09/2007	CRD1 On 07-February-08			Index Future	112.9600	114.2440	112.9620	114.2440	0.00
25/09/2007	CRD1 On 01-November-07			Index Future	110.0000	111.1450	109.9980	111.1450	8.00
25/09/2007	GOVI On 07-February-08			jGovi	263.9000	263.9530	263.8965	263.9530	4.00
25/09/2007	GOVI On 02-May-08			jGovi	270.5600	270.6130	270.5555	270.6130	0.00
25/09/2007	GOVI On 01-November-07			jGovi	256.9700	257.0260	256.9725	257.0260	60.00
25/09/2007	ILBI On 07-February-08			Index Future	289.3700	289.3610	289.3710	289.3610	0.00
25/09/2007	ILBI On 01-November-07			Index Future	281.5300	281.5120	281.5250	281.5120	0.00
25/09/2007	J153 On 31-August-10			jSwap	10.0500	10.0080	0.0650	0.0639	0.00
25/09/2007	J157 On 15-September-15			jSwap	9.4900	9.4570	0.0134	0.0114	0.00
25/09/2007	J186 On 21-December-26			jSwap	8.5700	8.5570	0.1005	0.0989	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2007	J201 On 22-December-14			jSwap	9.5700	9.5320	0.1107	0.1089	0.00
25/09/2007	J203 On 15-September-17			jSwap	9.3300	9.3050	0.1166	0.1148	0.00
25/09/2007	J204 On 21-December-18			jSwap	9.2300	9.2090	0.1227	0.1210	0.00
25/09/2007	J207 On 15-January-20			jSwap	9.1200	9.1020	0.0830	0.0814	0.00
25/09/2007	JBAR On 21-December-05			jBar	0.0000	10.2000	0.0000	0.0000	0.00
25/09/2007	JFRA On 07-February-08			jFra	10.3800	10.3750	0.0252	0.0252	0.00
25/09/2007	JFRA On 02-May-08			jFra	10.3800	10.3740	0.0269	0.0268	0.00
25/09/2007	JFRA On 07-August-08			jFra	10.2400	10.2270	0.0249	0.0249	0.00
25/09/2007	JFRA On 01-November-07			jFra	10.3600	10.3650	0.0271	0.0271	0.00
25/09/2007	JFRA On 06-November-08			jFra	10.0800	10.0600	0.0245	0.0245	0.00
25/09/2007	JN02 On 07-February-08			jNote	9.9900	9.9550	0.1783	0.1778	0.00
25/09/2007	JN02 On 02-May-08			jNote	9.8700	9.8280	0.1779	0.1771	0.00
25/09/2007	JN02 On 01-November-07			jNote	10.0900	10.0770	0.1816	0.1813	0.00
25/09/2007	JN05 On 07-February-08			jNote	9.5500	9.5180	0.3748	0.3737	0.00
25/09/2007	JN05 On 02-May-08			jNote	9.4800	9.4460	0.3726	0.3716	0.00
25/09/2007	JN05 On 01-November-07			jNote	9.6300	9.5950	0.3771	0.3759	0.00
25/09/2007	JN10 On 07-February-08			jNote	9.1300	9.1010	0.5874	0.5864	0.00
25/09/2007	JN10 On 02-May-08			jNote	9.0600	9.0320	0.5854	0.5845	0.00
25/09/2007	JN10 On 01-November-07			jNote	9.2000	9.1730	0.5909	0.5898	0.00
25/09/2007	JROD On 31-January-08			jRod	10.0600	10.0860	0.0104	0.0112	0.00
25/09/2007	JROD On 29-February-08			jRod	10.2700	10.2870	0.0112	0.0120	0.00
25/09/2007	JROD On 31-March-08			jRod	10.0700	10.0860	0.0155	0.0163	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2007	JROD On 28-September-07			jRod	9.4000	9.4040	0.0038	0.0046	0.00
25/09/2007	JROD On 31-October-07			jRod	9.6800	9.6970	0.0044	0.0052	0.00
25/09/2007	JROD On 30-November-07			jRod	9.9700	10.0080	0.0051	0.0059	0.00
25/09/2007	JROD On 31-December-07			jRod	9.8200	9.8430	0.0094	0.0102	0.00
25/09/2007	OTH1 On 07-February-08			Index Future	258.5200	258.9690	258.5210	258.9690	0.00
25/09/2007	OTH1 On 01-November-07			Index Future	251.7400	251.9450	251.7380	251.9450	12.00
25/09/2007	R153 On 07-February-08			Bond Future	9.0300	9.0070	114.7687	114.8158	622.00
25/09/2007	R153 On 02-May-08			Bond Future	8.9300	8.9100	110.7318	110.7750	0.00
25/09/2007	R153 On 01-November-07			Bond Future	9.1400	9.1180	111.7710	111.8226	134.00
25/09/2007	R157 On 07-February-08			Bond Future	8.3600	8.3460	134.0258	134.0912	358.00
25/09/2007	R157 On 02-May-08			Bond Future	8.3100	8.2990	130.0646	130.1285	0.00
25/09/2007	R157 On 01-November-07			Bond Future	8.4200	8.4090	130.6809	130.7479	266.00
25/09/2007	R186 On 07-February-08			Bond Future	8.0600	8.0480	124.9714	125.0844	0.00
25/09/2007	R186 On 02-May-08			Bond Future	8.0100	8.0010	127.8141	127.9271	0.00
25/09/2007	R186 On 01-November-07			Bond Future	8.1200	8.1070	126.8866	126.9995	0.00
25/09/2007	R196 On 07-February-08			Bond Future	9.1400	9.1080	105.3903	105.4188	0.00
25/09/2007	R196 On 02-May-08			Bond Future	8.9700	8.9590	102.6280	102.6389	0.00
25/09/2007	R196 On 01-November-07			Bond Future	9.3600	9.3270	102.6016	102.6394	0.00
25/09/2007	R201 On 07-February-08			Bond Future	8.3600	8.3490	103.2581	103.3102	0.00
25/09/2007	R201 On 02-May-08			Bond Future	8.2900	8.2780	105.6015	105.6525	0.00
25/09/2007	R201 On 01-November-07			Bond Future	8.4500	8.4370	104.8796	104.9329	91.00
25/09/2007	R203 On 07-February-08			Bond Future	8.2600	8.2510	103.3157	103.3810	0.00
25/09/2007	R203 On 02-May-08			Bond Future	8.2000	8.1920	101.4806	101.5452	0.00
25/09/2007	R203 On 01-November-07			Bond Future	8.3300	8.3230	100.6108	100.6770	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2007	R204 On 07-February-08			Bond Future	8.2500	8.2250	99.4066	99.5468	38.00
25/09/2007	R204 On 02-May-08			Bond Future	8.1900	8.1700	101.6705	101.8095	0.00
25/09/2007	R204 On 01-November-07			Bond Future	8.3100	8.2940	100.7507	100.8921	0.00
25/09/2007	R206 On 07-February-08			Bond Future	8.3500	8.3360	96.6758	96.7207	0.00
25/09/2007	R206 On 02-May-08			Bond Future	8.2700	8.2610	98.8668	98.9105	0.00
25/09/2007	R206 On 01-November-07			Bond Future	8.4400	8.4340	97.8256	97.8717	0.00
25/09/2007	R207 On 07-February-08			Bond Future	8.1800	8.1680	93.5645	93.6363	0.00
25/09/2007	R207 On 02-May-08			Bond Future	8.1300	8.1170	95.6950	95.7664	0.00
25/09/2007	R207 On 01-November-07			Bond Future	8.2400	8.2340	94.6749	94.7471	0.00
25/09/2007	R209 On 07-February-08			Bond Future	7.7000	7.6860	85.7504	85.8495	659.00
25/09/2007	R209 On 02-May-08			Bond Future	7.6500	7.6420	84.5553	84.6551	0.00
25/09/2007	R209 On 01-November-07			Bond Future	7.7500	7.7390	83.5108	83.6091	0.00
25/09/2007	TRT1 On 07-February-08			Index Future	260.7200	261.1640	260.7160	261.1640	0.00
25/09/2007	TRT1 On 01-November-07			Index Future	253.8800	254.0800	253.8760	254.0800	400.00
26/09/2007	\$ / R On 17-March-08			Currency Future	7.1300	7.1852	7.1280	7.1852	7606.00
26/09/2007	\$ / R On 13-June-08			Currency Future	7.2400	7.2940	7.2358	7.2940	0.00
26/09/2007	\$ / R On 14-December-07			Currency Future	7.0300	7.0835	7.0274	7.0835	23708.00
26/09/2007	ALBI On 07-February-08			Index Future	263.4200	263.2700	263.4220	263.2700	0.00
26/09/2007	ALBI On 01-November-07			Index Future	256.3100	256.1310	256.3140	256.1310	0.00
26/09/2007	CRD1 On 07-February-08			Index Future	113.0100	112.9620	113.0050	112.9620	0.00
26/09/2007	CRD1 On 01-November-07			Index Future	110.0400	109.9980	110.0400	109.9980	8.00
26/09/2007	GOVI On 07-February-08			jGovi	264.0300	263.8965	264.0315	263.8965	4.00
26/09/2007	GOVI On 02-May-08			jGovi	270.7000	270.5555	270.6955	270.5555	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2007	GOVI On 01-November-07			jGovi	257.1100	256.9725	257.1055	256.9725	60.00
26/09/2007	ILBI On 07-February-08			Index Future	289.4100	289.3710	289.4060	289.3710	0.00
26/09/2007	ILBI On 01-November-07			Index Future	281.6000	281.5250	281.5970	281.5250	0.00
26/09/2007	J153 On 31-August-10			jSwap	10.0100	10.0520	0.0640	0.0650	0.00
26/09/2007	J157 On 15-September-15			jSwap	9.4500	9.4940	0.0111	0.0134	0.00
26/09/2007	J186 On 21-December-26			jSwap	8.5500	8.5740	0.0982	0.1005	0.00
26/09/2007	J201 On 22-December-14			jSwap	9.5300	9.5650	0.1089	0.1107	0.00
26/09/2007	J203 On 15-September-17			jSwap	9.3000	9.3340	0.1147	0.1166	0.00
26/09/2007	J204 On 21-December-18			jSwap	9.2100	9.2330	0.1209	0.1227	0.00
26/09/2007	J207 On 15-January-20			jSwap	9.1000	9.1240	0.0812	0.0830	0.00
26/09/2007	JBAR On 21-December-05			jBar	10.2100	0.0000	0.0000	0.0000	0.00
26/09/2007	JFRA On 07-February-08			jFra	10.3700	10.3780	0.0252	0.0252	0.00
26/09/2007	JFRA On 02-May-08			jFra	10.3800	10.3840	0.0268	0.0269	0.00
26/09/2007	JFRA On 07-August-08			jFra	10.2300	10.2370	0.0249	0.0249	0.00
26/09/2007	JFRA On 01-November-07			jFra	10.3200	10.3630	0.0270	0.0271	0.00
26/09/2007	JFRA On 06-November-08			jFra	10.0900	10.0750	0.0245	0.0245	0.00
26/09/2007	JN02 On 07-February-08			jNote	9.9600	9.9860	0.1779	0.1783	0.00
26/09/2007	JN02 On 02-May-08			jNote	9.8300	9.8730	0.1772	0.1779	0.00
26/09/2007	JN02 On 01-November-07			jNote	10.0800	10.0940	0.1813	0.1816	0.00
26/09/2007	JN05 On 07-February-08			jNote	9.5000	9.5530	0.3732	0.3748	0.00
26/09/2007	JN05 On 02-May-08			jNote	9.4300	9.4790	0.3710	0.3726	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2007	JN05 On 01-November-07			jNote	9.5800	9.6330	0.3754	0.3771	0.00
26/09/2007	JN10 On 07-February-08			jNote	9.1000	9.1300	0.5865	0.5874	0.00
26/09/2007	JN10 On 02-May-08			jNote	9.0300	9.0600	0.5845	0.5854	0.00
26/09/2007	JN10 On 01-November-07			jNote	9.1700	9.2020	0.5898	0.5909	0.00
26/09/2007	JROD On 31-January-08			jRod	10.0600	10.0640	0.0104	0.0104	0.00
26/09/2007	JROD On 29-February-08			jRod	10.2600	10.2660	0.0112	0.0112	0.00
26/09/2007	JROD On 31-March-08			jRod	10.0700	10.0740	0.0155	0.0155	0.00
26/09/2007	JROD On 28-September-07			jRod	9.4000	9.4030	0.0038	0.0038	0.00
26/09/2007	JROD On 31-October-07			jRod	9.6700	9.6750	0.0044	0.0044	0.00
26/09/2007	JROD On 30-November-07			jRod	9.9700	9.9720	0.0051	0.0051	0.00
26/09/2007	JROD On 31-December-07			jRod	9.8200	9.8220	0.0093	0.0094	0.00
26/09/2007	OTH1 On 07-February-08			Index Future	258.7300	258.5210	258.7300	258.5210	0.00
26/09/2007	OTH1 On 01-November-07			Index Future	251.9400	251.7380	251.9430	251.7380	12.00
26/09/2007	R153 On 07-February-08			Bond Future	9.0000	9.0270	114.8393	114.7687	622.00
26/09/2007	R153 On 02-May-08			Bond Future	8.9000	8.9300	110.7967	110.7318	0.00
26/09/2007	R153 On 01-November-07			Bond Future	9.1100	9.1380	111.8484	111.7710	134.00
26/09/2007	R157 On 07-February-08			Bond Future	8.3300	8.3560	134.1894	134.0258	358.00
26/09/2007	R157 On 02-May-08			Bond Future	8.2800	8.3090	130.2244	130.0646	0.00
26/09/2007	R157 On 01-November-07			Bond Future	8.3900	8.4190	130.8486	130.6809	266.00
26/09/2007	R186 On 07-February-08			Bond Future	8.0300	8.0580	125.2541	124.9714	0.00
26/09/2007	R186 On 02-May-08			Bond Future	7.9900	8.0110	128.0967	127.8141	0.00
26/09/2007	R186 On 01-November-07			Bond Future	8.0900	8.1170	127.1691	126.8866	0.00
26/09/2007	R196 On 07-February-08			Bond Future	9.1000	9.1370	105.4305	105.3903	0.00
26/09/2007	R196 On 02-May-08			Bond Future	8.9300	8.9730	102.6583	102.6280	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2007	R196 On 01-November-07			Bond Future	9.3200	9.3580	102.6431	102.6016	0.00
26/09/2007	R201 On 07-February-08			Bond Future	8.3400	8.3590	103.3623	103.2581	0.00
26/09/2007	R201 On 02-May-08			Bond Future	8.2700	8.2880	105.7035	105.6015	0.00
26/09/2007	R201 On 01-November-07			Bond Future	8.4300	8.4470	104.9863	104.8796	91.00
26/09/2007	R203 On 07-February-08			Bond Future	8.2400	8.2610	103.4792	103.3157	0.00
26/09/2007	R203 On 02-May-08			Bond Future	8.1800	8.2020	101.6423	101.4806	0.00
26/09/2007	R203 On 01-November-07			Bond Future	8.3100	8.3330	100.7763	100.6108	0.00
26/09/2007	R204 On 07-February-08			Bond Future	8.2200	8.2450	99.5818	99.4066	38.00
26/09/2007	R204 On 02-May-08			Bond Future	8.1700	8.1900	101.8443	101.6705	0.00
26/09/2007	R204 On 01-November-07			Bond Future	8.2900	8.3140	100.9275	100.7507	0.00
26/09/2007	R206 On 07-February-08			Bond Future	8.3300	8.3460	96.7657	96.6758	0.00
26/09/2007	R206 On 02-May-08			Bond Future	8.2500	8.2710	98.9543	98.8668	0.00
26/09/2007	R206 On 01-November-07			Bond Future	8.4200	8.4440	97.9179	97.8256	0.00
26/09/2007	R207 On 07-February-08			Bond Future	8.1500	8.1780	93.7441	93.5645	0.00
26/09/2007	R207 On 02-May-08			Bond Future	8.1000	8.1270	95.8735	95.6950	0.00
26/09/2007	R207 On 01-November-07			Bond Future	8.2200	8.2440	94.8555	94.6749	0.00
26/09/2007	R209 On 07-February-08			Bond Future	7.6700	7.6960	85.9985	85.7504	659.00
26/09/2007	R209 On 02-May-08			Bond Future	7.6300	7.6520	84.8051	84.5553	0.00
26/09/2007	R209 On 01-November-07			Bond Future	7.7200	7.7490	83.7569	83.5108	0.00
26/09/2007	TRT1 On 07-February-08			Index Future	260.8500	260.7160	260.8520	260.7160	0.00
26/09/2007	TRT1 On 01-November-07			Index Future	254.0100	253.8760	254.0090	253.8760	400.00
27/09/2007	\$ / R On 17-March-08			Currency Future	7.0600	7.1280	7.0606	7.1280	7614.00
27/09/2007	\$ / R On 13-June-08			Currency Future	7.1700	7.2358	7.1662	7.2358	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2007	\$ / R On 14-December-07			Currency Future	6.9600	7.0274	6.9610	7.0274	24413.00
27/09/2007	ALBI On 07-February-08			Index Future	265.3100	263.4220	265.3120	263.4220	0.00
27/09/2007	ALBI On 01-November-07			Index Future	258.2000	256.3140	258.2000	256.3140	0.00
27/09/2007	CRD1 On 07-February-08			Index Future	113.6800	113.0050	113.6820	113.0050	0.00
27/09/2007	CRD1 On 01-November-07			Index Future	110.7000	110.0400	110.7000	110.0400	8.00
27/09/2007	GOVI On 07-February-08			jGovi	265.9600	264.0315	265.9600	264.0315	4.00
27/09/2007	GOVI On 02-May-08			jGovi	272.6700	270.6955	272.6725	270.6955	0.00
27/09/2007	GOVI On 01-November-07			jGovi	258.9800	257.1055	258.9840	257.1055	60.00
27/09/2007	ILBI On 07-February-08			Index Future	289.3800	289.4060	289.3820	289.4060	0.00
27/09/2007	ILBI On 01-November-07			Index Future	281.6300	281.5970	281.6250	281.5970	0.00
27/09/2007	J153 On 31-August-10			jSwap	9.8600	10.0080	0.0603	0.0640	0.00
27/09/2007	J157 On 15-September-15			jSwap	9.3000	9.4520	0.0025	0.0111	0.00
27/09/2007	J186 On 21-December-26			jSwap	8.4300	8.5470	0.0880	0.0982	0.00
27/09/2007	J201 On 22-December-14			jSwap	9.3800	9.5280	0.1014	0.1089	0.00
27/09/2007	J203 On 15-September-17			jSwap	9.1400	9.3010	0.1050	0.1147	0.00
27/09/2007	J204 On 21-December-18			jSwap	9.0500	9.2050	0.1109	0.1209	0.00
27/09/2007	J207 On 15-January-20			jSwap	8.9500	9.0970	0.0707	0.0812	0.00
27/09/2007	JBAR On 21-December-05			jBar	10.2100	10.2050	0.0000	0.0000	0.00
27/09/2007	JFRA On 07-February-08			jFra	10.3000	10.3710	0.0250	0.0252	0.00
27/09/2007	JFRA On 02-May-08			jFra	10.2900	10.3770	0.0266	0.0268	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2007	JFRA On 07-August-08			jFra	10.1000	10.2270	0.0246	0.0249	0.00
27/09/2007	JFRA On 01-November-07			jFra	10.2600	10.3180	0.0268	0.0270	0.00
27/09/2007	JFRA On 06-November-08			jFra	9.9500	10.0910	0.0242	0.0245	0.00
27/09/2007	JN02 On 07-February-08			jNote	9.8200	9.9620	0.1756	0.1779	0.00
27/09/2007	JN02 On 02-May-08			jNote	9.6700	9.8340	0.1745	0.1772	0.00
27/09/2007	JN02 On 01-November-07			jNote	9.9600	10.0770	0.1794	0.1813	0.00
27/09/2007	JN05 On 07-February-08			jNote	9.3400	9.5020	0.3680	0.3732	0.00
27/09/2007	JN05 On 02-May-08			jNote	9.2600	9.4280	0.3658	0.3710	0.00
27/09/2007	JN05 On 01-November-07			jNote	9.4200	9.5800	0.3704	0.3754	0.00
27/09/2007	JN10 On 07-February-08			jNote	8.9300	9.0990	0.5798	0.5865	0.00
27/09/2007	JN10 On 02-May-08			jNote	8.8600	9.0300	0.5777	0.5845	0.00
27/09/2007	JN10 On 01-November-07			jNote	9.0100	9.1690	0.5833	0.5898	0.00
27/09/2007	JROD On 31-January-08			jRod	10.0600	10.0620	0.0104	0.0104	0.00
27/09/2007	JROD On 29-February-08			jRod	10.2700	10.2620	0.0112	0.0112	0.00
27/09/2007	JROD On 31-March-08			jRod	10.0700	10.0700	0.0155	0.0155	0.00
27/09/2007	JROD On 28-September-07			jRod	9.4000	9.4030	0.0000	0.0038	0.00
27/09/2007	JROD On 31-October-07			jRod	9.6700	9.6720	0.0044	0.0044	0.00
27/09/2007	JROD On 30-November-07			jRod	9.9700	9.9680	0.0051	0.0051	0.00
27/09/2007	JROD On 31-December-07			jRod	9.8200	9.8200	0.0093	0.0093	0.00
27/09/2007	OTH1 On 07-February-08			Index Future	261.1900	258.7300	261.1940	258.7300	0.00
27/09/2007	OTH1 On 01-November-07			Index Future	254.3400	251.9430	254.3430	251.9430	12.00
27/09/2007	R153 On 07-February-08			Bond Future	8.8300	8.9970	115.2410	114.8393	622.00
27/09/2007	R153 On 02-May-08			Bond Future	8.7300	8.9000	111.1653	110.7967	0.00
27/09/2007	R153 On 01-November-07			Bond Future	8.9400	9.1080	112.2888	111.8484	134.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2007	R157 On 07-February-08			Bond Future	8.1900	8.3310	135.1438	134.1894	358.00
27/09/2007	R157 On 02-May-08			Bond Future	8.1400	8.2840	131.1568	130.2244	0.00
27/09/2007	R157 On 01-November-07			Bond Future	8.2500	8.3940	131.8276	130.8486	266.00
27/09/2007	R186 On 07-February-08			Bond Future	7.9000	8.0330	126.7977	125.2541	0.00
27/09/2007	R186 On 02-May-08			Bond Future	7.8500	7.9860	129.6398	128.0967	0.00
27/09/2007	R186 On 01-November-07			Bond Future	7.9600	8.0920	128.7118	127.1691	0.00
27/09/2007	R196 On 07-February-08			Bond Future	8.9500	9.0960	105.5791	105.4305	0.00
27/09/2007	R196 On 02-May-08			Bond Future	8.7700	8.9340	102.7881	102.6583	0.00
27/09/2007	R196 On 01-November-07			Bond Future	9.2000	9.3240	102.7910	102.6431	0.00
27/09/2007	R201 On 07-February-08			Bond Future	8.2000	8.3390	104.0953	103.3623	0.00
27/09/2007	R201 On 02-May-08			Bond Future	8.1300	8.2680	106.4207	105.7035	0.00
27/09/2007	R201 On 01-November-07			Bond Future	8.2900	8.4270	105.7365	104.9863	91.00
27/09/2007	R203 On 07-February-08			Bond Future	8.0900	8.2360	104.4344	103.4792	0.00
27/09/2007	R203 On 02-May-08			Bond Future	8.0300	8.1770	102.5866	101.6423	0.00
27/09/2007	R203 On 01-November-07			Bond Future	8.1600	8.3080	101.7432	100.7763	0.00
27/09/2007	R204 On 07-February-08			Bond Future	8.0800	8.2200	100.6067	99.5818	38.00
27/09/2007	R204 On 02-May-08			Bond Future	8.0200	8.1650	102.8606	101.8443	0.00
27/09/2007	R204 On 01-November-07			Bond Future	8.1400	8.2890	101.9610	100.9275	0.00
27/09/2007	R206 On 07-February-08			Bond Future	8.1900	8.3260	97.3975	96.7657	0.00
27/09/2007	R206 On 02-May-08			Bond Future	8.1100	8.2510	99.5696	98.9543	0.00
27/09/2007	R206 On 01-November-07			Bond Future	8.2800	8.4240	98.5675	97.9179	0.00
27/09/2007	R207 On 07-February-08			Bond Future	8.0100	8.1530	94.7946	93.7441	0.00
27/09/2007	R207 On 02-May-08			Bond Future	7.9600	8.1020	96.9177	95.8735	0.00
27/09/2007	R207 On 01-November-07			Bond Future	8.0700	8.2190	95.9120	94.8555	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2007	R209 On 07-February-08			Bond Future	7.5400	7.6710	87.3591	85.9985	659.00
27/09/2007	R209 On 02-May-08			Bond Future	7.4900	7.6270	86.1748	84.8051	0.00
27/09/2007	R209 On 01-November-07			Bond Future	7.5900	7.7240	85.1063	83.7569	0.00
27/09/2007	TRT1 On 07-February-08			Index Future	262.7700	260.8520	262.7710	260.8520	0.00
27/09/2007	TRT1 On 01-November-07			Index Future	255.8800	254.0090	255.8790	254.0090	400.00
28/09/2007	\$ / R On 17-March-08			Currency Future	7.0700	7.0606	7.0717	7.0606	8614.00
28/09/2007	\$ / R On 13-June-08			Currency Future	7.1800	7.1662	7.1767	7.1662	0.00
28/09/2007	\$ / R On 14-December-07			Currency Future	6.9700	6.9610	6.9723	6.9610	24464.00
28/09/2007	ALBI On 07-February-08			Index Future	265.2700	265.3120	265.2650	265.3120	0.00
28/09/2007	ALBI On 01-November-07			Index Future	258.1600	258.2000	258.1550	258.2000	0.00
28/09/2007	ALBI On 02-May-08			Index Future	271.5800	0.0000	271.5760	0.0000	0.00
28/09/2007	ALBI On 07-August-08			Index Future	277.8900	0.0000	277.8870	0.0000	0.00
28/09/2007	ALBI On 06-November-08			Index Future	284.2000	0.0000	284.1980	0.0000	0.00
28/09/2007	CRD1 On 07-February-08			Index Future	113.7400	113.6820	113.7370	113.6820	0.00
28/09/2007	CRD1 On 01-November-07			Index Future	110.7500	110.7000	110.7540	110.7000	8.00
28/09/2007	GOVI On 07-February-08			jGovi	266.0500	265.9600	266.0540	265.9600	4.00
28/09/2007	GOVI On 02-May-08			jGovi	272.7700	272.6725	272.7700	272.6725	0.00
28/09/2007	GOVI On 01-November-07			jGovi	259.0800	258.9840	259.0765	258.9840	60.00
28/09/2007	ILBI On 07-February-08			Index Future	289.8700	289.3820	289.8670	289.3820	0.00
28/09/2007	ILBI On 01-November-07			Index Future	282.1000	281.6250	282.0980	281.6250	0.00
28/09/2007	J153 On 31-August-10			jSwap	9.8700	9.8590	0.0605	0.0603	0.00
28/09/2007	J157 On 15-September-15			jSwap	9.3000	9.2950	0.0026	0.0025	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
28/09/2007	J186 On 21-December-26			jSwap	8.4400	8.4290	0.0889	0.0880	0.00
28/09/2007	J201 On 22-December-14			jSwap	9.3800	9.3790	0.1014	0.1014	0.00
28/09/2007	J203 On 15-September-17			jSwap	9.1500	9.1380	0.1057	0.1050	0.00
28/09/2007	J204 On 21-December-18			jSwap	9.0600	9.0520	0.1117	0.1109	0.00
28/09/2007	J207 On 15-January-20			jSwap	8.9600	8.9480	0.0717	0.0707	0.00
28/09/2007	JBAR On 21-December-05			jBar	10.2100	10.2090	10.2130	0.0000	0.00
28/09/2007	JFRA On 07-February-08			jFra	10.3100	10.3000	0.0251	0.0250	0.00
28/09/2007	JFRA On 02-May-08			jFra	10.3000	10.2920	0.0266	0.0266	0.00
28/09/2007	JFRA On 07-August-08			jFra	10.1700	10.0980	0.0247	0.0246	0.00
28/09/2007	JFRA On 01-November-07			jFra	10.2700	10.2590	0.0268	0.0268	0.00
28/09/2007	JFRA On 06-November-08			jFra	9.9400	9.9530	0.0242	0.0242	0.00
28/09/2007	JN02 On 07-February-08			jNote	9.8400	9.8200	0.1758	0.1756	0.00
28/09/2007	JN02 On 02-May-08			jNote	9.6900	9.6700	0.1748	0.1745	0.00
28/09/2007	JN02 On 01-November-07			jNote	9.9800	9.9600	0.1797	0.1794	0.00
28/09/2007	JN05 On 07-February-08			jNote	9.3400	9.3360	0.3680	0.3680	0.00
28/09/2007	JN05 On 02-May-08			jNote	9.2600	9.2580	0.3657	0.3658	0.00
28/09/2007	JN05 On 01-November-07			jNote	9.4200	9.4190	0.3705	0.3704	0.00
28/09/2007	JN10 On 07-February-08			jNote	8.9500	8.9330	0.5804	0.5798	0.00
28/09/2007	JN10 On 02-May-08			jNote	8.8700	8.8610	0.5785	0.5777	0.00
28/09/2007	JN10 On 01-November-07			jNote	9.0200	9.0070	0.5839	0.5833	0.00
28/09/2007	JROD On 31-January-08			jRod	10.0600	10.0640	0.0109	0.0104	0.00
28/09/2007	JROD On 29-February-08			jRod	10.2600	10.2650	0.0116	0.0112	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
28/09/2007	JROD On 31-March-08			jRod	10.4000	10.0730	0.0124	0.0155	0.00
28/09/2007	JROD On 28-September-07			jRod	9.4000	9.4030	9.6000	0.0000	0.00
28/09/2007	JROD On 31-October-07			jRod	9.6700	9.6690	0.0049	0.0044	0.00
28/09/2007	JROD On 30-November-07			jRod	9.9600	9.9660	0.0055	0.0051	0.00
28/09/2007	JROD On 31-December-07			jRod	10.2300	9.8200	0.0063	0.0093	0.00
28/09/2007	OTH1 On 07-February-08			Index Future	261.1000	261.1940	261.0980	261.1940	0.00
28/09/2007	OTH1 On 01-November-07			Index Future	254.2500	254.3430	254.2500	254.3430	12.00
28/09/2007	R153 On 07-February-08			Bond Future	8.8100	8.8270	115.2884	115.2410	622.00
28/09/2007	R153 On 02-May-08			Bond Future	8.7100	8.7300	111.2088	111.1653	0.00
28/09/2007	R153 On 01-November-07			Bond Future	8.9200	8.9380	112.3407	112.2888	134.00
28/09/2007	R157 On 07-February-08			Bond Future	8.1800	8.1860	135.2100	135.1438	358.00
28/09/2007	R157 On 02-May-08			Bond Future	8.1300	8.1390	131.2215	131.1568	0.00
28/09/2007	R157 On 01-November-07			Bond Future	8.2400	8.2490	131.8955	131.8276	266.00
28/09/2007	R186 On 07-February-08			Bond Future	7.9000	7.8980	126.7977	126.7977	0.00
28/09/2007	R186 On 02-May-08			Bond Future	7.8500	7.8510	129.6398	129.6398	0.00
28/09/2007	R186 On 01-November-07			Bond Future	7.9600	7.9570	128.7118	128.7118	0.00
28/09/2007	R196 On 07-February-08			Bond Future	8.9000	8.9450	105.6205	105.5791	0.00
28/09/2007	R196 On 02-May-08			Bond Future	8.6400	8.7670	102.8877	102.7881	0.00
28/09/2007	R196 On 01-November-07			Bond Future	9.2200	9.2030	102.7665	102.7910	0.00
28/09/2007	R201 On 07-February-08			Bond Future	8.1800	8.1990	104.2006	104.0953	0.00
28/09/2007	R201 On 02-May-08			Bond Future	8.1100	8.1280	106.5236	106.4207	0.00
28/09/2007	R201 On 01-November-07			Bond Future	8.2700	8.2870	105.8442	105.7365	91.00
28/09/2007	R203 On 07-February-08			Bond Future	8.0900	8.0910	104.4344	104.4344	0.00
28/09/2007	R203 On 02-May-08			Bond Future	8.0300	8.0320	102.5866	102.5866	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
28/09/2007	R203 On 01-November-07			Bond Future	8.1600	8.1630	101.7432	101.7432	0.00
28/09/2007	R204 On 07-February-08			Bond Future	8.0800	8.0750	100.6067	100.6067	38.00
28/09/2007	R204 On 02-May-08			Bond Future	8.0200	8.0200	102.8606	102.8606	0.00
28/09/2007	R204 On 01-November-07			Bond Future	8.1400	8.1440	101.9610	101.9610	0.00
28/09/2007	R206 On 07-February-08			Bond Future	8.1700	8.1860	97.4881	97.3975	0.00
28/09/2007	R206 On 02-May-08			Bond Future	8.0900	8.1110	99.6579	99.5696	0.00
28/09/2007	R206 On 01-November-07			Bond Future	8.2600	8.2840	98.6607	98.5675	0.00
28/09/2007	R207 On 07-February-08			Bond Future	8.0100	8.0080	94.7946	94.7946	0.00
28/09/2007	R207 On 02-May-08			Bond Future	7.9600	7.9570	96.9177	96.9177	0.00
28/09/2007	R207 On 01-November-07			Bond Future	8.0700	8.0740	95.9120	95.9120	0.00
28/09/2007	R209 On 07-February-08			Bond Future	7.5600	7.5360	87.1553	87.3591	659.00
28/09/2007	R209 On 02-May-08			Bond Future	7.5100	7.4920	85.9696	86.1748	0.00
28/09/2007	R209 On 01-November-07			Bond Future	7.6100	7.5890	84.9042	85.1063	0.00
28/09/2007	TRT1 On 07-February-08			Index Future	262.8600	262.7710	262.8590	262.7710	0.00
28/09/2007	TRT1 On 01-November-07			Index Future	255.9700	255.8790	255.9650	255.8790	400.00