



Derivatives Weekly Statistics Report

From 2007/02/05 To 2007/02/09

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2007	CRD1 On 03-May-07			Index Future	110.1700	110.2400	110.1670	110.2400	10.00
05/02/2007	GOVI On 03-May-07			jGovi	257.0700	257.2750	257.0705	257.2750	144.00
05/02/2007	GOVI On 02-August-07			jGovi	262.7200	262.9240	262.7160	262.9240	175.00
05/02/2007	ILBI On 03-May-07			Index Future	276.5400	276.8560	276.5400	276.8560	0.00
05/02/2007	J153 On 31-August-10			jSwap	8.6700	8.6330	0.0402	0.0389	0.00
05/02/2007	J157 On 15-September-15			jSwap	8.4000	8.3610	0.0546	0.0570	0.00
05/02/2007	J186 On 21-December-26			jSwap	7.9000	7.8750	0.0399	0.0372	0.00
05/02/2007	J194 On 28-February-08			jSwap	9.0600	9.0450	0.0222	0.0219	0.00
05/02/2007	J201 On 22-December-14			jSwap	8.4200	8.3870	0.0532	0.0511	0.00
05/02/2007	J203 On 15-September-17			jSwap	8.3100	8.2720	0.0589	0.0565	0.00
05/02/2007	J204 On 21-December-18			jSwap	8.2300	8.2100	0.0552	0.0537	0.00
05/02/2007	J207 On 15-January-20			jSwap	8.1700	8.1510	0.0131	0.0119	0.00
05/02/2007	JBAR On 21-December-05			jBar	9.3300	9.3290	0.0000	0.0000	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
05/02/2007	JFRA On 07-February-08			jFra	8.7900	8.7550	0.0214	0.0214	0.00
05/02/2007	JFRA On 03-May-07			jFra	9.2600	9.2570	0.0226	0.0226	0.00
05/02/2007	JFRA On 02-August-07			jFra	9.1800	9.1510	0.0224	0.0223	0.00
05/02/2007	JFRA On 01-November-07			jFra	8.9700	8.9310	0.0235	0.0234	0.00
05/02/2007	JN02 On 03-May-07			jNote	8.7600	8.7240	0.1597	0.1592	0.00
05/02/2007	JN02 On 02-August-07			jNote	8.6200	8.5820	0.1575	0.1569	0.00
05/02/2007	JN05 On 03-May-07			jNote	8.4000	8.3560	0.3391	0.3376	0.00
05/02/2007	JN05 On 02-August-07			jNote	8.3300	8.2850	0.3370	0.3355	0.00
05/02/2007	JN10 On 03-May-07			jNote	8.1800	8.1420	0.5517	0.5502	0.00
05/02/2007	JN10 On 02-August-07			jNote	8.1300	8.0890	0.5496	0.5481	0.00
05/02/2007	JROD On 28-February-07			jRod	8.6700	8.6880	0.0019	0.0024	0.00
05/02/2007	JROD On 30-March-07			jRod	8.9600	8.9890	0.0026	0.0031	0.00
05/02/2007	JROD On 30-April-07			jRod	9.2700	9.3080	0.0032	0.0038	0.00
05/02/2007	JROD On 31-May-07			jRod	9.0800	9.0910	0.0055	0.0060	0.00
05/02/2007	OTH1 On 03-May-07			Index Future	253.1500	253.3960	253.1530	253.3960	15.00
05/02/2007	R153 On 03-May-07			Bond Future	8.0400	7.9900	116.6001	116.7403	54.00
05/02/2007	R153 On 02-August-07			Bond Future	7.9600	7.8210	119.1254	119.5147	0.00
05/02/2007	R157 On 03-May-07			Bond Future	7.6800	7.6600	137.3561	137.5051	504.00
05/02/2007	R157 On 02-August-07			Bond Future	7.6400	7.5440	140.2304	140.9312	0.00
05/02/2007	R186 On 03-May-07			Bond Future	7.3400	7.3230	136.5630	136.7676	0.00
05/02/2007	R186 On 02-August-07			Bond Future	7.3000	7.2800	134.2998	134.4914	0.00
05/02/2007	R194 On 03-May-07			Bond Future	8.5400	8.4740	102.9751	103.0250	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
05/02/2007	R194 On 02-August-07			Bond Future	8.2800	8.2070	105.2684	105.3073	0.00
05/02/2007	R196 On 03-May-07			Bond Future	8.4600	8.4090	104.3842	104.4749	0.00
05/02/2007	R196 On 02-August-07			Bond Future	8.3500	8.2970	106.7081	106.7887	0.00
05/02/2007	R201 On 03-May-07			Bond Future	7.6400	7.6190	109.6201	109.7505	0.00
05/02/2007	R201 On 02-August-07			Bond Future	7.5800	7.5560	107.6416	107.7634	0.00
05/02/2007	R203 On 03-May-07			Bond Future	7.5500	7.5240	106.1911	106.3525	0.00
05/02/2007	R203 On 02-August-07			Bond Future	7.4900	7.4700	108.5586	108.7036	0.00
05/02/2007	R204 On 03-May-07			Bond Future	7.5200	7.4890	106.7269	106.9392	0.00
05/02/2007	R204 On 02-August-07			Bond Future	7.4700	7.4400	105.0580	105.2605	0.00
05/02/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	83224	85100	83224	85100	0.00
05/02/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	6762	6614	6762	6614	0.00
05/02/2007	R206 On 03-May-07			Bond Future	7.6500	7.6590	101.5352	101.5044	0.00
05/02/2007	R206 On 02-August-07			Bond Future	7.5900	7.5960	100.0244	99.9794	0.00
05/02/2007	R207 On 03-May-07			Bond Future	7.4400	7.4280	100.6724	100.8011	0.00
05/02/2007	R207 On 02-August-07			Bond Future	7.4000	7.3810	99.2639	99.3917	0.00
05/02/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	97963	99255	97963	99255	0.00
05/02/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	93	98	93	98	0.00
05/02/2007	TRT1 On 03-May-07			Index Future	253.9600	254.2170	253.9560	254.2170	500.00
06/02/2007	CRD1 On 03-May-07			Index Future	110.2600	110.1670	110.2630	110.1670	10.00
06/02/2007	GOVI On 03-May-07			jGovi	257.5000	257.0705	257.4960	257.0705	144.00
06/02/2007	GOVI On 02-August-07			jGovi	263.1500	262.7160	263.1520	262.7160	175.00
06/02/2007	ILBI On 03-May-07			Index Future	276.4800	276.5400	276.4840	276.5400	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
06/02/2007	J153 On 31-August-10			jSwap	8.6500	8.6710	0.0395	0.0402	0.00
06/02/2007	J157 On 15-September-15			jSwap	8.3600	8.3970	0.0570	0.0546	0.00
06/02/2007	J186 On 21-December-26			jSwap	7.8700	7.9020	0.0365	0.0399	0.00
06/02/2007	J194 On 28-February-08			jSwap	9.0500	9.0590	0.0221	0.0222	0.00
06/02/2007	J201 On 22-December-14			jSwap	8.3900	8.4240	0.0512	0.0532	0.00
06/02/2007	J203 On 15-September-17			jSwap	8.2800	8.3060	0.0568	0.0589	0.00
06/02/2007	J204 On 21-December-18			jSwap	8.2000	8.2310	0.0533	0.0552	0.00
06/02/2007	J207 On 15-January-20			jSwap	8.1400	8.1660	0.0111	0.0131	0.00
06/02/2007	JBAR On 21-December-05			jBar	9.3300	9.3290	0.0000	0.0000	0.00
06/02/2007	JFRA On 07-February-08			jFra	8.7800	8.7880	0.0214	0.0214	0.00
06/02/2007	JFRA On 03-May-07			jFra	9.2600	9.2630	0.0226	0.0226	0.00
06/02/2007	JFRA On 02-August-07			jFra	9.1700	9.1770	0.0223	0.0224	0.00
06/02/2007	JFRA On 01-November-07			jFra	8.9600	8.9650	0.0235	0.0235	0.00
06/02/2007	JN02 On 03-May-07			jNote	8.7400	8.7550	0.1595	0.1597	0.00
06/02/2007	JN02 On 02-August-07			jNote	8.6000	8.6180	0.1572	0.1575	0.00
06/02/2007	JN05 On 03-May-07			jNote	8.3600	8.4000	0.3377	0.3391	0.00
06/02/2007	JN05 On 02-August-07			jNote	8.2900	8.3310	0.3356	0.3370	0.00
06/02/2007	JN10 On 03-May-07			jNote	8.1500	8.1820	0.5504	0.5517	0.00
06/02/2007	JN10 On 02-August-07			jNote	8.0900	8.1270	0.5483	0.5496	0.00
06/02/2007	JROD On 28-February-07			jRod	8.6700	8.6710	0.0019	0.0019	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
06/02/2007	JROD On 30-March-07			jRod	8.9500	8.9550	0.0025	0.0026	0.00
06/02/2007	JROD On 30-April-07			jRod	9.2600	9.2700	0.0032	0.0032	0.00
06/02/2007	JROD On 31-May-07			jRod	9.0800	9.0790	0.0055	0.0055	0.00
06/02/2007	OTH1 On 03-May-07			Index Future	253.7300	253.1530	253.7330	253.1530	15.00
06/02/2007	R153 On 03-May-07			Bond Future	7.9900	8.0350	116.7559	116.6001	54.00
06/02/2007	R153 On 02-August-07			Bond Future	7.8900	7.9550	119.3140	119.1254	0.00
06/02/2007	R157 On 03-May-07			Bond Future	7.6300	7.6800	137.7291	137.3561	504.00
06/02/2007	R157 On 02-August-07			Bond Future	7.5700	7.6400	140.7409	140.2304	0.00
06/02/2007	R186 On 03-May-07			Bond Future	7.3100	7.3390	136.9471	136.5630	0.00
06/02/2007	R186 On 02-August-07			Bond Future	7.2600	7.2950	134.6962	134.2998	0.00
06/02/2007	R194 On 03-May-07			Bond Future	8.5500	8.5380	102.9689	102.9751	0.00
06/02/2007	R194 On 02-August-07			Bond Future	8.2900	8.2780	105.2630	105.2684	0.00
06/02/2007	R196 On 03-May-07			Bond Future	8.4800	8.4630	104.3540	104.3842	0.00
06/02/2007	R196 On 02-August-07			Bond Future	8.3700	8.3520	106.6788	106.7081	0.00
06/02/2007	R201 On 03-May-07			Bond Future	7.6100	7.6410	109.8040	109.6201	0.00
06/02/2007	R201 On 02-August-07			Bond Future	7.5500	7.5770	107.8273	107.6416	0.00
06/02/2007	R203 On 03-May-07			Bond Future	7.5100	7.5460	106.4921	106.1911	0.00
06/02/2007	R203 On 02-August-07			Bond Future	7.4500	7.4900	108.8634	108.5586	0.00
06/02/2007	R204 On 03-May-07			Bond Future	7.4800	7.5160	107.0100	106.7269	0.00
06/02/2007	R204 On 02-August-07			Bond Future	7.4300	7.4660	105.3463	105.0580	0.00
06/02/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	85621	83224	85621	83224	0.00
06/02/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	6276	6762	6276	6762	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
06/02/2007	R206 On 03-May-07			Bond Future	7.6500	7.6530	101.5404	101.5352	0.00
06/02/2007	R206 On 02-August-07			Bond Future	7.5900	7.5870	100.0345	100.0244	0.00
06/02/2007	R207 On 03-May-07			Bond Future	7.4200	7.4440	100.8736	100.6724	0.00
06/02/2007	R207 On 02-August-07			Bond Future	7.3700	7.3970	99.4716	99.2639	0.00
06/02/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	99958	97963	99958	97963	0.00
06/02/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	77	93	77	93	0.00
06/02/2007	TRT1 On 03-May-07			Index Future	254.4400	253.9560	254.4390	253.9560	500.00
07/02/2007	CRD1 On 03-May-07			Index Future	110.2600	110.2630	110.2580	110.2630	10.00
07/02/2007	GOVI On 03-May-07			jGovi	257.4200	257.4960	257.4160	257.4960	149.00
07/02/2007	GOVI On 02-August-07			jGovi	263.0700	263.1520	263.0715	263.1520	9.00
07/02/2007	ILBI On 03-May-07			Index Future	276.3200	276.4840	276.3200	276.4840	0.00
07/02/2007	J153 On 31-August-10			jSwap	8.6300	8.6480	0.0388	0.0395	0.00
07/02/2007	J157 On 15-September-15			jSwap	8.3600	8.3620	0.0571	0.0570	0.00
07/02/2007	J186 On 21-December-26			jSwap	7.8700	7.8670	0.0366	0.0365	0.00
07/02/2007	J194 On 28-February-08			jSwap	9.0500	9.0540	0.0221	0.0221	0.00
07/02/2007	J201 On 22-December-14			jSwap	8.3900	8.3880	0.0513	0.0512	0.00
07/02/2007	J203 On 15-September-17			jSwap	8.2700	8.2760	0.0564	0.0568	0.00
07/02/2007	J204 On 21-December-18			jSwap	8.2100	8.2040	0.0537	0.0533	0.00
07/02/2007	J207 On 15-January-20			jSwap	8.1500	8.1400	0.0119	0.0111	0.00
07/02/2007	JBAR On 21-December-05			jBar	9.3300	9.3290	0.0000	0.0000	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
07/02/2007	JFRA On 07-February-08			jFra	8.7700	8.7750	0.0214	0.0214	0.00
07/02/2007	JFRA On 03-May-07			jFra	9.2700	9.2630	0.0226	0.0226	0.00
07/02/2007	JFRA On 02-August-07			jFra	9.1700	9.1710	0.0223	0.0223	0.00
07/02/2007	JFRA On 01-November-07			jFra	8.9500	8.9590	0.0235	0.0235	0.00
07/02/2007	JN02 On 03-May-07			jNote	8.7300	8.7420	0.1594	0.1595	0.00
07/02/2007	JN02 On 02-August-07			jNote	8.5900	8.6010	0.1570	0.1572	0.00
07/02/2007	JN05 On 03-May-07			jNote	8.3400	8.3610	0.3370	0.3377	0.00
07/02/2007	JN05 On 02-August-07			jNote	8.2700	8.2900	0.3349	0.3356	0.00
07/02/2007	JN10 On 03-May-07			jNote	8.1400	8.1480	0.5502	0.5504	0.00
07/02/2007	JN10 On 02-August-07			jNote	8.0900	8.0940	0.5482	0.5483	0.00
07/02/2007	JROD On 28-February-07			jRod	8.6600	8.6670	0.0019	0.0019	0.00
07/02/2007	JROD On 30-March-07			jRod	8.9400	8.9480	0.0025	0.0025	0.00
07/02/2007	JROD On 30-April-07			jRod	9.2600	9.2630	0.0032	0.0032	0.00
07/02/2007	JROD On 31-May-07			jRod	9.0700	9.0760	0.0055	0.0055	0.00
07/02/2007	OTH1 On 03-May-07			Index Future	253.7500	253.7330	253.7470	253.7330	15.00
07/02/2007	R153 On 03-May-07			Bond Future	7.9600	7.9850	116.8339	116.7559	54.00
07/02/2007	R153 On 02-August-07			Bond Future	7.8800	7.8900	119.3431	119.3140	0.00
07/02/2007	R157 On 03-May-07			Bond Future	7.6500	7.6300	137.5797	137.7291	504.00
07/02/2007	R157 On 02-August-07			Bond Future	7.6000	7.5700	140.5583	140.7409	0.00
07/02/2007	R186 On 03-May-07			Bond Future	7.3100	7.3090	136.9984	136.9471	0.00
07/02/2007	R186 On 02-August-07			Bond Future	7.2600	7.2640	134.7346	134.6962	0.00
07/02/2007	R194 On 03-May-07			Bond Future	8.4800	8.5460	103.0172	102.9689	0.00

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07/02/2007	R194 On 02-August-07			Bond Future	8.2200	8.2880	105.3029	105.2630	0.00
07/02/2007	R196 On 03-May-07			Bond Future	8.4700	8.4810	104.3691	104.3540	0.00
07/02/2007	R196 On 02-August-07			Bond Future	8.3700	8.3720	106.6847	106.6788	0.00
07/02/2007	R201 On 03-May-07			Bond Future	7.6100	7.6100	109.8218	109.8040	0.00
07/02/2007	R201 On 02-August-07			Bond Future	7.5400	7.5450	107.8331	107.8273	0.00
07/02/2007	R203 On 03-May-07			Bond Future	7.5100	7.5050	106.4407	106.4921	0.00
07/02/2007	R203 On 02-August-07			Bond Future	7.4600	7.4480	108.7980	108.8634	0.00
07/02/2007	R204 On 03-May-07			Bond Future	7.4900	7.4800	106.9549	107.0100	0.00
07/02/2007	R204 On 02-August-07			Bond Future	7.4400	7.4290	105.2839	105.3463	0.00
07/02/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	85036	85621	85036	85621	0.00
07/02/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	6315	6276	6315	6276	0.00
07/02/2007	R206 On 03-May-07			Bond Future	7.6100	7.6520	101.7358	101.5404	0.00
07/02/2007	R206 On 02-August-07			Bond Future	7.5500	7.5850	100.2200	100.0345	0.00
07/02/2007	R207 On 03-May-07			Bond Future	7.4200	7.4190	100.8575	100.8736	0.00
07/02/2007	R207 On 02-August-07			Bond Future	7.3700	7.3710	99.4556	99.4716	0.00
07/02/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	99794	99958	99794	99958	0.00
07/02/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	74	77	74	77	0.00
07/02/2007	TRT1 On 03-May-07			Index Future	254.3600	254.4390	254.3630	254.4390	500.00
08/02/2007	CRD1 On 03-May-07			Index Future	110.3400	110.2580	110.3380	110.2580	10.00
08/02/2007	GOVI On 03-May-07			jGovi	257.7100	257.4160	257.7080	257.4160	144.00
08/02/2007	GOVI On 02-August-07			jGovi	263.3700	263.0715	263.3710	263.0715	0.00
08/02/2007	ILBI On 03-May-07			Index Future	276.2600	276.3200	276.2570	276.3200	0.00

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08/02/2007	J153 On 31-August-10			jSwap	8.6100	8.6290	0.0382	0.0388	0.00
08/02/2007	J157 On 15-September-15			jSwap	8.3200	8.3610	0.0599	0.0571	0.00
08/02/2007	J186 On 21-December-26			jSwap	7.8300	7.8680	0.0332	0.0366	0.00
08/02/2007	J194 On 28-February-08			jSwap	9.0500	9.0520	0.0221	0.0221	0.00
08/02/2007	J201 On 22-December-14			jSwap	8.3500	8.3880	0.0489	0.0513	0.00
08/02/2007	J203 On 15-September-17			jSwap	8.2400	8.2700	0.0542	0.0564	0.00
08/02/2007	J204 On 21-December-18			jSwap	8.1700	8.2090	0.0506	0.0537	0.00
08/02/2007	J207 On 15-January-20			jSwap	8.1000	8.1510	0.0082	0.0119	0.00
08/02/2007	JBAR On 21-December-05			jBar	9.3200	9.3290	0.0000	0.0000	0.00
08/02/2007	JFRA On 07-February-08			jFra	8.7700	8.7730	0.0214	0.0214	0.00
08/02/2007	JFRA On 03-May-07			jFra	9.2700	9.2650	0.0226	0.0226	0.00
08/02/2007	JFRA On 02-August-07			jFra	9.1700	9.1670	0.0223	0.0223	0.00
08/02/2007	JFRA On 01-November-07			jFra	8.9500	8.9500	0.0235	0.0235	0.00
08/02/2007	JN02 On 03-May-07			jNote	8.7300	8.7330	0.1592	0.1594	0.00
08/02/2007	JN02 On 02-August-07			jNote	8.5700	8.5870	0.1567	0.1570	0.00
08/02/2007	JN05 On 03-May-07			jNote	8.3200	8.3410	0.3362	0.3370	0.00
08/02/2007	JN05 On 02-August-07			jNote	8.2400	8.2690	0.3340	0.3349	0.00
08/02/2007	JN10 On 03-May-07			jNote	8.1100	8.1390	0.5486	0.5502	0.00
08/02/2007	JN10 On 02-August-07			jNote	8.0500	8.0870	0.5465	0.5482	0.00
08/02/2007	JROD On 28-February-07			jRod	8.6600	8.6630	0.0018	0.0019	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
08/02/2007	JROD On 30-March-07			jRod	8.9300	8.9410	0.0025	0.0025	0.00
08/02/2007	JROD On 30-April-07			jRod	9.2400	9.2570	0.0032	0.0032	0.00
08/02/2007	JROD On 31-May-07			jRod	9.0700	9.0740	0.0054	0.0055	0.00
08/02/2007	OTH1 On 03-May-07			Index Future	254.0900	253.7470	254.0860	253.7470	15.00
08/02/2007	R153 On 03-May-07			Bond Future	7.9500	7.9600	116.8651	116.8339	54.00
08/02/2007	R153 On 02-August-07			Bond Future	7.8700	7.8800	119.3721	119.3431	0.00
08/02/2007	R157 On 03-May-07			Bond Future	7.6300	7.6500	137.7291	137.5797	504.00
08/02/2007	R157 On 02-August-07			Bond Future	7.5800	7.5950	140.7043	140.5583	0.00
08/02/2007	R186 On 03-May-07			Bond Future	7.2800	7.3050	137.3200	136.9984	0.00
08/02/2007	R186 On 02-August-07			Bond Future	7.2400	7.2610	135.0558	134.7346	0.00
08/02/2007	R194 On 03-May-07			Bond Future	8.4700	8.4840	103.0289	103.0172	0.00
08/02/2007	R194 On 02-August-07			Bond Future	8.1900	8.2150	105.3161	105.3029	0.00
08/02/2007	R196 On 03-May-07			Bond Future	8.3900	8.4720	104.5135	104.3691	0.00
08/02/2007	R196 On 02-August-07			Bond Future	8.2700	8.3680	106.8341	106.6847	0.00
08/02/2007	R201 On 03-May-07			Bond Future	7.5800	7.6070	109.9704	109.8218	0.00
08/02/2007	R201 On 02-August-07			Bond Future	7.5200	7.5440	107.9902	107.8331	0.00
08/02/2007	R203 On 03-May-07			Bond Future	7.4900	7.5120	106.6247	106.4407	0.00
08/02/2007	R203 On 02-August-07			Bond Future	7.4300	7.4570	108.9871	108.7980	0.00
08/02/2007	R204 On 03-May-07			Bond Future	7.4600	7.4870	107.1914	106.9549	0.00
08/02/2007	R204 On 02-August-07			Bond Future	7.4100	7.4370	105.5260	105.2839	0.00
08/02/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	87059	85036	87059	85036	0.00
08/02/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	5917	6315	5917	6315	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
08/02/2007	R206 On 03-May-07			Bond Future	7.6000	7.6140	101.8337	101.7358	0.00
08/02/2007	R206 On 02-August-07			Bond Future	7.5300	7.5480	100.3254	100.2200	0.00
08/02/2007	R207 On 03-May-07			Bond Future	7.4000	7.4210	101.0188	100.8575	0.00
08/02/2007	R207 On 02-August-07			Bond Future	7.3500	7.3730	99.6158	99.4556	0.00
08/02/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	101395	99794	101395	99794	0.00
08/02/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	62	74	62	74	0.00
08/02/2007	TRT1 On 03-May-07			Index Future	254.6500	254.3630	254.6510	254.3630	500.00