



# Derivatives Weekly Statistics Report

From 2007/02/12 To 2007/02/16

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2007	CRD1 On 03-May-07			Index Future	109.9700	110.2970	109.9660	110.2970	10.00
12/02/2007	GOVI On 03-May-07			jGovi	256.3600	257.5800	256.3600	257.5800	144.00
12/02/2007	GOVI On 02-August-07			jGovi	262.0000	263.2410	262.0000	263.2410	0.00
12/02/2007	ILBI On 03-May-07			Index Future	275.8600	275.9290	275.8630	275.9290	0.00
12/02/2007	ILBI On 02-August-07			Index Future	282.2700	275.9290	282.2650	275.9290	0.00
12/02/2007	J153 On 31-August-10			jSwap	8.7200	8.6270	0.0420	0.0388	0.00
12/02/2007	J157 On 15-September-15			jSwap	8.4400	8.3260	0.0521	0.0594	0.00
12/02/2007	J186 On 21-December-26			jSwap	7.9400	7.8240	0.0432	0.0323	0.00
12/02/2007	J194 On 28-February-08			jSwap	9.1100	9.0710	0.0229	0.0224	0.00
12/02/2007	J201 On 22-December-14			jSwap	8.4700	8.3510	0.0557	0.0492	0.00
12/02/2007	J203 On 15-September-17			jSwap	8.3600	8.2420	0.0625	0.0545	0.00
12/02/2007	J204 On 21-December-18			jSwap	8.2900	8.1710	0.0598	0.0509	0.00
12/02/2007	J207 On 15-January-20			jSwap	8.2300	8.1070	0.0181	0.0085	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
12/02/2007	JBAR On 21-December-05			jBar	9.3600	9.3500	0.0000	0.0000	0.00
12/02/2007	JFRA On 07-February-08			jFra	8.8900	8.7990	0.0217	0.0215	0.00
12/02/2007	JFRA On 03-May-07			jFra	9.3300	9.2900	0.0227	0.0226	0.00
12/02/2007	JFRA On 02-August-07			jFra	9.2400	9.1890	0.0225	0.0224	0.00
12/02/2007	JFRA On 01-November-07			jFra	9.0800	8.9740	0.0238	0.0235	0.00
12/02/2007	JN02 On 03-May-07			jNote	8.8400	8.7470	0.1611	0.1596	0.00
12/02/2007	JN02 On 02-August-07			jNote	8.7100	8.5950	0.1589	0.1571	0.00
12/02/2007	JN05 On 03-May-07			jNote	8.4400	8.3300	0.3401	0.3366	0.00
12/02/2007	JN05 On 02-August-07			jNote	8.3600	8.2550	0.3379	0.3344	0.00
12/02/2007	JN10 On 03-May-07			jNote	8.2300	8.1100	0.5541	0.5486	0.00
12/02/2007	JN10 On 02-August-07			jNote	8.1800	8.0540	0.5520	0.5464	0.00
12/02/2007	JROD On 28-February-07			jRod	8.6400	8.6550	0.0018	0.0023	0.00
12/02/2007	JROD On 30-March-07			jRod	8.9100	8.9320	0.0025	0.0029	0.00
12/02/2007	JROD On 30-April-07			jRod	9.2300	9.2550	0.0031	0.0036	0.00
12/02/2007	JROD On 31-May-07			jRod	9.0700	9.0750	0.0054	0.0059	0.00
12/02/2007	OTH1 On 03-May-07			Index Future	252.7200	253.9270	252.7190	253.9270	15.00
12/02/2007	R153 On 03-May-07			Bond Future	8.0700	7.9500	116.4912	116.8651	54.00
12/02/2007	R153 On 02-August-07			Bond Future	8.0200	7.8700	118.9516	119.3721	0.00
12/02/2007	R157 On 03-May-07			Bond Future	7.7400	7.6400	136.9102	137.6544	504.00
12/02/2007	R157 On 02-August-07			Bond Future	7.7100	7.5850	139.7586	140.6313	0.00
12/02/2007	R186 On 03-May-07			Bond Future	7.4000	7.2950	135.7491	137.1269	0.00
12/02/2007	R186 On 02-August-07			Bond Future	7.3600	7.2500	133.4869	134.8758	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
12/02/2007	R194 On 03-May-07			Bond Future	8.6000	8.5250	102.9284	102.9853	0.00
12/02/2007	R194 On 02-August-07			Bond Future	8.3300	8.2490	105.2400	105.2843	0.00
12/02/2007	R196 On 03-May-07			Bond Future	8.5400	8.4710	104.2634	104.3708	0.00
12/02/2007	R196 On 02-August-07			Bond Future	8.4200	8.3570	106.6057	106.7008	0.00
12/02/2007	R201 On 03-May-07			Bond Future	7.7000	7.5920	109.2949	109.9109	0.00
12/02/2007	R201 On 02-August-07			Bond Future	7.6300	7.5250	107.3232	107.9436	0.00
12/02/2007	R203 On 03-May-07			Bond Future	7.6000	7.4970	105.8255	106.5510	0.00
12/02/2007	R203 On 02-August-07			Bond Future	7.5400	7.4390	108.2045	108.9289	0.00
12/02/2007	R204 On 03-May-07			Bond Future	7.5700	7.4670	106.3433	107.1125	0.00
12/02/2007	R204 On 02-August-07			Bond Future	7.5100	7.4150	104.6856	105.4556	0.00
12/02/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	79699	86402	79699	86402	0.00
12/02/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	6962	5964	6962	5964	0.00
12/02/2007	R206 On 03-May-07			Bond Future	7.7100	7.6040	101.2481	101.7873	0.00
12/02/2007	R206 On 02-August-07			Bond Future	7.6400	7.5340	99.7495	100.2902	0.00
12/02/2007	R207 On 03-May-07			Bond Future	7.5100	7.4110	100.1121	100.9381	0.00
12/02/2007	R207 On 02-August-07			Bond Future	7.4700	7.3620	98.7154	99.5437	0.00
12/02/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	92365	100589	92365	100589	0.00
12/02/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	99	62	99	62	0.00
12/02/2007	TRT1 On 03-May-07			Index Future	253.3200	254.5250	253.3220	254.5250	500.00
13/02/2007	CRD1 On 03-May-07			Index Future	109.8900	109.9660	109.8920	109.9660	10.00
13/02/2007	GOVI On 03-May-07			jGovi	256.7000	256.3600	256.7005	256.3600	144.00
13/02/2007	GOVI On 02-August-07			jGovi	262.3400	262.0000	262.3435	262.0000	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
13/02/2007	ILBI On 03-May-07			Index Future	275.2500	275.8630	275.2460	275.8630	0.00
13/02/2007	ILBI On 02-August-07			Index Future	281.6300	282.2650	281.6340	282.2650	0.00
13/02/2007	J153 On 31-August-10			jSwap	8.6900	8.7230	0.0410	0.0420	0.00
13/02/2007	J157 On 15-September-15			jSwap	8.4000	8.4360	0.0545	0.0521	0.00
13/02/2007	J186 On 21-December-26			jSwap	7.9100	7.9360	0.0408	0.0432	0.00
13/02/2007	J194 On 28-February-08			jSwap	9.0900	9.1080	0.0226	0.0229	0.00
13/02/2007	J201 On 22-December-14			jSwap	8.4300	8.4660	0.0538	0.0557	0.00
13/02/2007	J203 On 15-September-17			jSwap	8.3300	8.3560	0.0606	0.0625	0.00
13/02/2007	J204 On 21-December-18			jSwap	8.2600	8.2920	0.0576	0.0598	0.00
13/02/2007	J207 On 15-January-20			jSwap	8.2000	8.2300	0.0157	0.0181	0.00
13/02/2007	JBAR On 21-December-05			jBar	9.3700	9.3630	0.0000	0.0000	0.00
13/02/2007	JFRA On 07-February-08			jFra	8.8300	8.8900	0.0215	0.0217	0.00
13/02/2007	JFRA On 03-May-07			jFra	9.3000	9.3290	0.0227	0.0227	0.00
13/02/2007	JFRA On 02-August-07			jFra	9.1900	9.2380	0.0224	0.0225	0.00
13/02/2007	JFRA On 01-November-07			jFra	9.0300	9.0820	0.0237	0.0238	0.00
13/02/2007	JN02 On 03-May-07			jNote	8.7900	8.8400	0.1604	0.1611	0.00
13/02/2007	JN02 On 02-August-07			jNote	8.6600	8.7050	0.1581	0.1589	0.00
13/02/2007	JN05 On 03-May-07			jNote	8.4000	8.4370	0.3389	0.3401	0.00
13/02/2007	JN05 On 02-August-07			jNote	8.3300	8.3630	0.3368	0.3379	0.00
13/02/2007	JN10 On 03-May-07			jNote	8.2000	8.2310	0.5529	0.5541	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
13/02/2007	JN10 On 02-August-07			jNote	8.1500	8.1780	0.5510	0.5520	0.00
13/02/2007	JROD On 28-February-07			jRod	8.7300	8.6440	0.0020	0.0018	0.00
13/02/2007	JROD On 30-March-07			jRod	8.9000	8.9080	0.0024	0.0025	0.00
13/02/2007	JROD On 30-April-07			jRod	9.2200	9.2280	0.0031	0.0031	0.00
13/02/2007	JROD On 31-May-07			jRod	9.0700	9.0660	0.0054	0.0054	0.00
13/02/2007	OTH1 On 03-May-07			Index Future	252.9400	252.7190	252.9440	252.7190	15.00
13/02/2007	R153 On 03-May-07			Bond Future	8.0400	8.0700	116.5845	116.4912	54.00
13/02/2007	R153 On 02-August-07			Bond Future	7.9900	8.0150	119.0385	118.9516	0.00
13/02/2007	R157 On 03-May-07			Bond Future	7.7100	7.7400	137.1329	136.9102	504.00
13/02/2007	R157 On 02-August-07			Bond Future	7.6800	7.7050	139.9761	139.7586	0.00
13/02/2007	R186 On 03-May-07			Bond Future	7.3800	7.4030	136.0026	135.7491	0.00
13/02/2007	R186 On 02-August-07			Bond Future	7.3400	7.3590	133.7655	133.4869	0.00
13/02/2007	R194 On 03-May-07			Bond Future	8.6400	8.5980	102.8973	102.9284	0.00
13/02/2007	R194 On 02-August-07			Bond Future	8.3700	8.3300	105.2181	105.2400	0.00
13/02/2007	R196 On 03-May-07			Bond Future	8.4700	8.5350	104.3674	104.2634	0.00
13/02/2007	R196 On 02-August-07			Bond Future	8.3400	8.4220	106.7213	106.6057	0.00
13/02/2007	R201 On 03-May-07			Bond Future	7.6700	7.6960	109.4721	109.2949	0.00
13/02/2007	R201 On 02-August-07			Bond Future	7.6000	7.6320	107.5141	107.3232	0.00
13/02/2007	R203 On 03-May-07			Bond Future	7.5700	7.5960	106.0447	105.8255	0.00
13/02/2007	R203 On 02-August-07			Bond Future	7.5100	7.5390	108.4428	108.2045	0.00
13/02/2007	R204 On 03-May-07			Bond Future	7.5400	7.5650	106.5780	106.3433	0.00
13/02/2007	R204 On 02-August-07			Bond Future	7.4800	7.5140	104.9337	104.6856	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
13/02/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	81735	79699	81735	79699	0.00
13/02/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	6516	6962	6516	6962	0.00
13/02/2007	R206 On 03-May-07			Bond Future	7.6800	7.7090	101.4018	101.2481	0.00
13/02/2007	R206 On 02-August-07			Bond Future	7.6100	7.6420	99.9194	99.7495	0.00
13/02/2007	R207 On 03-May-07			Bond Future	7.4800	7.5140	100.3517	100.1121	0.00
13/02/2007	R207 On 02-August-07			Bond Future	7.4300	7.4660	98.9693	98.7154	0.00
13/02/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	94741	92365	94741	92365	0.00
13/02/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	78	99	78	99	0.00
13/02/2007	TRT1 On 03-May-07			Index Future	253.6500	253.3220	253.6520	253.3220	500.00
14/02/2007	CRD1 On 03-May-07			Index Future	109.9100	109.8920	109.9140	109.8920	10.00
14/02/2007	GOVI On 03-May-07			jGovi	256.8300	256.7005	256.8305	256.7005	144.00
14/02/2007	GOVI On 02-August-07			jGovi	262.4800	262.3435	262.4775	262.3435	0.00
14/02/2007	ILBI On 03-May-07			Index Future	275.1100	275.2460	275.1090	275.2460	0.00
14/02/2007	ILBI On 02-August-07			Index Future	281.4300	281.6340	281.4280	281.6340	0.00
14/02/2007	J153 On 31-August-10			jSwap	8.6600	8.6910	0.0400	0.0410	0.00
14/02/2007	J157 On 15-September-15			jSwap	8.4000	8.4010	0.0549	0.0545	0.00
14/02/2007	J186 On 21-December-26			jSwap	7.9100	7.9110	0.0408	0.0408	0.00
14/02/2007	J194 On 28-February-08			jSwap	9.0400	9.0850	0.0220	0.0226	0.00
14/02/2007	J201 On 22-December-14			jSwap	8.4200	8.4320	0.0531	0.0538	0.00
14/02/2007	J203 On 15-September-17			jSwap	8.3200	8.3280	0.0600	0.0606	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
14/02/2007	J204 On 21-December-18			jSwap	8.2500	8.2620	0.0571	0.0576	0.00
14/02/2007	J207 On 15-January-20			jSwap	8.1900	8.1990	0.0152	0.0157	0.00
14/02/2007	JBAR On 21-December-05			jBar	9.3700	9.3670	0.0000	0.0000	0.00
14/02/2007	JFRA On 07-February-08			jFra	8.7300	8.8320	0.0213	0.0215	0.00
14/02/2007	JFRA On 03-May-07			jFra	9.2400	9.3020	0.0225	0.0227	0.00
14/02/2007	JFRA On 02-August-07			jFra	9.1300	9.1940	0.0223	0.0224	0.00
14/02/2007	JFRA On 01-November-07			jFra	8.9400	9.0310	0.0234	0.0237	0.00
14/02/2007	JN02 On 03-May-07			jNote	8.7200	8.7930	0.1592	0.1604	0.00
14/02/2007	JN02 On 02-August-07			jNote	8.5900	8.6560	0.1570	0.1581	0.00
14/02/2007	JN05 On 03-May-07			jNote	8.3800	8.4010	0.3383	0.3389	0.00
14/02/2007	JN05 On 02-August-07			jNote	8.3100	8.3280	0.3363	0.3368	0.00
14/02/2007	JN10 On 03-May-07			jNote	8.1900	8.2000	0.5527	0.5529	0.00
14/02/2007	JN10 On 02-August-07			jNote	8.1400	8.1490	0.5508	0.5510	0.00
14/02/2007	JROD On 28-February-07			jRod	8.6400	8.7330	0.0018	0.0020	0.00
14/02/2007	JROD On 30-March-07			jRod	8.9000	8.9020	0.0024	0.0024	0.00
14/02/2007	JROD On 30-April-07			jRod	9.2200	9.2240	0.0031	0.0031	0.00
14/02/2007	JROD On 31-May-07			jRod	9.0700	9.0660	0.0055	0.0054	0.00
14/02/2007	OTH1 On 03-May-07			Index Future	252.9900	252.9440	252.9890	252.9440	15.00
14/02/2007	R153 On 03-May-07			Bond Future	8.0100	8.0400	116.6779	116.5845	54.00
14/02/2007	R153 On 02-August-07			Bond Future	7.9600	7.9850	119.1254	119.0385	0.00
14/02/2007	R157 On 03-May-07			Bond Future	7.6900	7.7100	137.2816	137.1329	504.00
14/02/2007	R157 On 02-August-07			Bond Future	7.6600	7.6750	140.1213	139.9761	0.00

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14/02/2007	R186 On 03-May-07			Bond Future	7.3800	7.3830	135.9900	136.0026	0.00
14/02/2007	R186 On 02-August-07			Bond Future	7.3400	7.3370	133.7528	133.7655	0.00
14/02/2007	R194 On 03-May-07			Bond Future	8.6800	8.6380	102.8623	102.8973	0.00
14/02/2007	R194 On 02-August-07			Bond Future	8.4200	8.3700	105.1908	105.2181	0.00
14/02/2007	R196 On 03-May-07			Bond Future	8.4000	8.4730	104.4967	104.3674	0.00
14/02/2007	R196 On 02-August-07			Bond Future	8.2500	8.3430	106.8620	106.7213	0.00
14/02/2007	R201 On 03-May-07			Bond Future	7.6500	7.6660	109.5550	109.4721	0.00
14/02/2007	R201 On 02-August-07			Bond Future	7.5800	7.5990	107.6068	107.5141	0.00
14/02/2007	R203 On 03-May-07			Bond Future	7.5600	7.5660	106.1105	106.0447	0.00
14/02/2007	R203 On 02-August-07			Bond Future	7.5000	7.5060	108.5152	108.4428	0.00
14/02/2007	R204 On 03-May-07			Bond Future	7.5200	7.5350	106.6877	106.5780	0.00
14/02/2007	R204 On 02-August-07			Bond Future	7.4700	7.4820	105.0580	104.9337	0.00
14/02/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	82736	81735	82736	81735	0.00
14/02/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	6274	6516	6274	6516	0.00
14/02/2007	R206 On 03-May-07			Bond Future	7.6700	7.6790	101.4736	101.4018	0.00
14/02/2007	R206 On 02-August-07			Bond Future	7.5900	7.6080	99.9994	99.9194	0.00
14/02/2007	R207 On 03-May-07			Bond Future	7.4800	7.4840	100.4238	100.3517	0.00
14/02/2007	R207 On 02-August-07			Bond Future	7.4200	7.4340	99.0488	98.9693	0.00
14/02/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	95453	94741	95453	94741	0.00
14/02/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	70	78	70	78	0.00
14/02/2007	TRT1 On 03-May-07			Index Future	253.7800	253.6520	253.7770	253.6520	500.00
15/02/2007	CRD1 On 03-May-07			Index Future	110.0500	109.9140	110.0470	109.9140	10.00



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15/02/2007	GOVI On 03-May-07			jGovi	257.5700	256.8305	257.5700	256.8305	144.00
15/02/2007	GOVI On 02-August-07			jGovi	263.2300	262.4775	263.2300	262.4775	0.00
15/02/2007	ILBI On 03-May-07			Index Future	275.0700	275.1090	275.0730	275.1090	0.00
15/02/2007	ILBI On 02-August-07			Index Future	281.2800	281.4280	281.2810	281.4280	0.00
15/02/2007	J153 On 31-August-10			jSwap	8.5600	8.6600	0.0365	0.0400	0.00
15/02/2007	J157 On 15-September-15			jSwap	8.3100	8.3950	0.0606	0.0549	0.00
15/02/2007	J186 On 21-December-26			jSwap	7.8100	7.9110	0.0311	0.0408	0.00
15/02/2007	J194 On 28-February-08			jSwap	8.9700	9.0430	0.0209	0.0220	0.00
15/02/2007	J201 On 22-December-14			jSwap	8.3300	8.4200	0.0478	0.0531	0.00
15/02/2007	J203 On 15-September-17			jSwap	8.2400	8.3190	0.0541	0.0600	0.00
15/02/2007	J204 On 21-December-18			jSwap	8.1700	8.2540	0.0507	0.0571	0.00
15/02/2007	J207 On 15-January-20			jSwap	8.1100	8.1930	0.0084	0.0152	0.00
15/02/2007	JBAR On 21-December-05			jBar	9.3300	9.3730	0.0000	0.0000	0.00
15/02/2007	JFRA On 07-February-08			jFra	8.6400	8.7340	0.0211	0.0213	0.00
15/02/2007	JFRA On 03-May-07			jFra	9.0800	9.2380	0.0221	0.0225	0.00
15/02/2007	JFRA On 02-August-07			jFra	8.9800	9.1330	0.0219	0.0223	0.00
15/02/2007	JFRA On 01-November-07			jFra	8.8400	8.9400	0.0232	0.0234	0.00
15/02/2007	JN02 On 03-May-07			jNote	8.6000	8.7200	0.1572	0.1592	0.00
15/02/2007	JN02 On 02-August-07			jNote	8.4700	8.5890	0.1551	0.1570	0.00
15/02/2007	JN05 On 03-May-07			jNote	8.2700	8.3760	0.3349	0.3383	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
15/02/2007	JN05 On 02-August-07			jNote	8.2100	8.3090	0.3331	0.3363	0.00
15/02/2007	JN10 On 03-May-07			jNote	8.1000	8.1900	0.5491	0.5527	0.00
15/02/2007	JN10 On 02-August-07			jNote	8.0600	8.1410	0.5472	0.5508	0.00
15/02/2007	JROD On 28-February-07			jRod	8.6300	8.6390	0.0018	0.0018	0.00
15/02/2007	JROD On 30-March-07			jRod	8.8700	8.8980	0.0024	0.0024	0.00
15/02/2007	JROD On 30-April-07			jRod	9.1700	9.2220	0.0030	0.0031	0.00
15/02/2007	JROD On 31-May-07			jRod	9.0400	9.0660	0.0053	0.0055	0.00
15/02/2007	OTH1 On 03-May-07			Index Future	253.6500	252.9890	253.6500	252.9890	15.00
15/02/2007	R153 On 03-May-07			Bond Future	7.9400	8.0100	116.8963	116.6779	54.00
15/02/2007	R153 On 02-August-07			Bond Future	7.8800	7.9550	119.3576	119.1254	0.00
15/02/2007	R157 On 03-May-07			Bond Future	7.6500	7.6900	137.6170	137.2816	504.00
15/02/2007	R157 On 02-August-07			Bond Future	7.6100	7.6550	140.4853	140.1213	0.00
15/02/2007	R186 On 03-May-07			Bond Future	7.3400	7.3840	136.5502	135.9900	0.00
15/02/2007	R186 On 02-August-07			Bond Future	7.2900	7.3380	134.3253	133.7528	0.00
15/02/2007	R194 On 03-May-07			Bond Future	8.5300	8.6830	102.9783	102.8623	0.00
15/02/2007	R194 On 02-August-07			Bond Future	8.2100	8.4200	105.3035	105.1908	0.00
15/02/2007	R196 On 03-May-07			Bond Future	8.3300	8.3960	104.6162	104.4967	0.00
15/02/2007	R196 On 02-August-07			Bond Future	8.1700	8.2470	106.9779	106.8620	0.00
15/02/2007	R201 On 03-May-07			Bond Future	7.5900	7.6520	109.9050	109.5550	0.00
15/02/2007	R201 On 02-August-07			Bond Future	7.5200	7.5830	107.9611	107.6068	0.00
15/02/2007	R203 On 03-May-07			Bond Future	7.5000	7.5570	106.5142	106.1105	0.00
15/02/2007	R203 On 02-August-07			Bond Future	7.4400	7.4960	108.9143	108.5152	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
15/02/2007	R204 On 03-May-07			Bond Future	7.4700	7.5210	107.1125	106.6877	0.00
15/02/2007	R204 On 02-August-07			Bond Future	7.4100	7.4660	105.4869	105.0580	0.00
15/02/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	86363	82736	86363	82736	0.00
15/02/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	5612	6274	5612	6274	0.00
15/02/2007	R206 On 03-May-07			Bond Future	7.6100	7.6650	101.7770	101.4736	0.00
15/02/2007	R206 On 02-August-07			Bond Future	7.5300	7.5920	100.3053	99.9994	0.00
15/02/2007	R207 On 03-May-07			Bond Future	7.4300	7.4750	100.8172	100.4238	0.00
15/02/2007	R207 On 02-August-07			Bond Future	7.3700	7.4240	99.4476	99.0488	0.00
15/02/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	99366	95453	99366	95453	0.00
15/02/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	48	70	48	70	0.00
15/02/2007	TRT1 On 03-May-07			Index Future	254.5000	253.7770	254.4950	253.7770	500.00
16/02/2007	CRD1 On 03-May-07			Index Future	110.1300	110.0470	110.1260	110.0470	10.00
16/02/2007	GOVI On 03-May-07			jGovi	257.3900	257.5700	257.3900	257.5700	144.00
16/02/2007	GOVI On 02-August-07			jGovi	262.9300	263.2300	262.9300	263.2300	0.00
16/02/2007	ILBI On 03-May-07			Index Future	274.3500	275.0730	274.3470	275.0730	0.00
16/02/2007	ILBI On 02-August-07			Index Future	280.5900	281.2810	280.5880	281.2810	0.00
16/02/2007	J153 On 31-August-10			jSwap	8.5700	8.5580	0.0368	0.0365	0.00
16/02/2007	J157 On 15-September-15			jSwap	8.3400	8.3100	0.0589	0.0606	0.00
16/02/2007	J186 On 21-December-26			jSwap	7.8400	7.8110	0.0336	0.0311	0.00
16/02/2007	J194 On 28-February-08			jSwap	8.9500	8.9660	0.0207	0.0209	0.00
16/02/2007	J201 On 22-December-14			jSwap	8.3500	8.3250	0.0494	0.0478	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
16/02/2007	J203 On 15-September-17			jSwap	8.2600	8.2350	0.0560	0.0541	0.00
16/02/2007	J204 On 21-December-18			jSwap	8.2000	8.1670	0.0530	0.0507	0.00
16/02/2007	J207 On 15-January-20			jSwap	8.1400	8.1060	0.0112	0.0084	0.00
16/02/2007	JBAR On 21-December-05			jBar	9.0300	9.3250	0.0000	0.0000	0.00
16/02/2007	JFRA On 07-February-08			jFra	8.7200	8.6440	0.0213	0.0211	0.00
16/02/2007	JFRA On 03-May-07			jFra	9.1300	9.0820	0.0223	0.0221	0.00
16/02/2007	JFRA On 02-August-07			jFra	9.0400	8.9800	0.0220	0.0219	0.00
16/02/2007	JFRA On 01-November-07			jFra	8.8600	8.8370	0.0232	0.0232	0.00
16/02/2007	JN02 On 03-May-07			jNote	8.6500	8.6010	0.1580	0.1572	0.00
16/02/2007	JN02 On 02-August-07			jNote	8.5200	8.4710	0.1558	0.1551	0.00
16/02/2007	JN05 On 03-May-07			jNote	8.3000	8.2690	0.3359	0.3349	0.00
16/02/2007	JN05 On 02-August-07			jNote	8.2400	8.2060	0.3341	0.3331	0.00
16/02/2007	JN10 On 03-May-07			jNote	8.1400	8.1030	0.5504	0.5491	0.00
16/02/2007	JN10 On 02-August-07			jNote	8.0900	8.0550	0.5486	0.5472	0.00
16/02/2007	JROD On 28-February-07			jRod	8.6200	8.6340	0.0022	0.0018	0.00
16/02/2007	JROD On 30-March-07			jRod	8.7800	8.8710	0.0026	0.0024	0.00
16/02/2007	JROD On 30-April-07			jRod	8.9400	9.1710	0.0029	0.0030	0.00
16/02/2007	JROD On 31-May-07			jRod	8.8600	9.0370	0.0049	0.0053	0.00
16/02/2007	OTH1 On 03-May-07			Index Future	253.5000	253.6500	253.5000	253.6500	15.00
16/02/2007	R153 On 03-May-07			Bond Future	7.9400	7.9400	116.8963	116.8963	54.00
16/02/2007	R153 On 02-August-07			Bond Future	7.8800	7.8750	119.3576	119.3576	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
16/02/2007	R157 On 03-May-07			Bond Future	7.6500	7.6450	137.6170	137.6170	504.00
16/02/2007	R157 On 02-August-07			Bond Future	7.6100	7.6050	140.4853	140.4853	0.00
16/02/2007	R186 On 03-May-07			Bond Future	7.3500	7.3400	136.3843	136.5502	0.00
16/02/2007	R186 On 02-August-07			Bond Future	7.3100	7.2930	134.0577	134.3253	0.00
16/02/2007	R194 On 03-May-07			Bond Future	8.4800	8.5340	103.0219	102.9783	0.00
16/02/2007	R194 On 02-August-07			Bond Future	8.2700	8.2140	105.2728	105.3035	0.00
16/02/2007	R196 On 03-May-07			Bond Future	8.2900	8.3250	104.6785	104.6162	0.00
16/02/2007	R196 On 02-August-07			Bond Future	8.1800	8.1680	106.9662	106.9779	0.00
16/02/2007	R201 On 03-May-07			Bond Future	7.6200	7.5930	109.7683	109.9050	0.00
16/02/2007	R201 On 02-August-07			Bond Future	7.5600	7.5220	107.7460	107.9611	0.00
16/02/2007	R203 On 03-May-07			Bond Future	7.5200	7.5020	106.3598	106.5142	0.00
16/02/2007	R203 On 02-August-07			Bond Future	7.4700	7.4410	108.6891	108.9143	0.00
16/02/2007	R204 On 03-May-07			Bond Future	7.4900	7.4670	106.9628	107.1125	0.00
16/02/2007	R204 On 02-August-07			Bond Future	7.4400	7.4110	105.2527	105.4869	0.00
16/02/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	84294	86363	84294	86363	0.00
16/02/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	5885	5612	5885	5612	0.00
16/02/2007	R206 On 03-May-07			Bond Future	7.6300	7.6060	101.6586	101.7770	0.00
16/02/2007	R206 On 02-August-07			Bond Future	7.5700	7.5310	100.1096	100.3053	0.00
16/02/2007	R207 On 03-May-07			Bond Future	7.4500	7.4260	100.6242	100.8172	0.00
16/02/2007	R207 On 02-August-07			Bond Future	7.4100	7.3740	99.1842	99.4476	0.00
16/02/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	97441	99366	97441	99366	0.00
16/02/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	53	48	53	48	0.00
16/02/2007	TRT1 On 03-May-07			Index Future	254.3200	254.4950	254.3230	254.4950	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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