



# Derivatives Weekly Statistics Report

From 2007/02/26 To 2007/03/02

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2007	CRD1 On 03-May-07			Index Future	110.5100	110.7940	110.5080	110.7940	10.00
26/02/2007	GOVI On 03-May-07			jGovi	258.4900	259.4940	258.4910	259.4940	144.00
26/02/2007	GOVI On 02-August-07			jGovi	264.0600	265.0800	264.0570	265.0800	69.00
26/02/2007	ILBI On 03-May-07			Index Future	273.5400	273.6010	273.5400	273.6010	0.00
26/02/2007	ILBI On 02-August-07			Index Future	279.9200	279.8460	279.9210	279.8460	0.00
26/02/2007	J153 On 31-August-10			jSwap	8.5800	8.5370	0.0374	0.0359	0.00
26/02/2007	J157 On 15-September-15			jSwap	8.2700	8.2200	0.0631	0.0667	0.00
26/02/2007	J186 On 21-December-26			jSwap	7.7800	7.7080	0.0282	0.0210	0.00
26/02/2007	J194 On 28-February-08			jSwap	8.9900	8.9780	0.0213	0.0211	0.00
26/02/2007	J201 On 22-December-14			jSwap	8.3000	8.2440	0.0466	0.0433	0.00
26/02/2007	J203 On 15-September-17			jSwap	8.1900	8.1270	0.0508	0.0464	0.00
26/02/2007	J204 On 21-December-18			jSwap	8.1200	8.0570	0.0474	0.0426	0.00
26/02/2007	J207 On 15-January-20			jSwap	8.0600	7.9980	0.0051	0.0001	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
26/02/2007	JBAR On 21-December-05			jBar	9.0800	9.0750	0.0000	0.0000	0.00
26/02/2007	JFRA On 07-February-08			jFra	8.7900	8.7400	0.0215	0.0213	0.00
26/02/2007	JFRA On 03-May-07			jFra	9.1600	9.1570	0.0223	0.0223	0.00
26/02/2007	JFRA On 02-August-07			jFra	9.1100	9.0910	0.0222	0.0222	0.00
26/02/2007	JFRA On 01-November-07			jFra	8.9500	8.9210	0.0235	0.0234	0.00
26/02/2007	JN02 On 03-May-07			jNote	8.7100	8.6730	0.1590	0.1584	0.00
26/02/2007	JN02 On 02-August-07			jNote	8.5800	8.5320	0.1568	0.1560	0.00
26/02/2007	JN05 On 03-May-07			jNote	8.2800	8.2200	0.3350	0.3329	0.00
26/02/2007	JN05 On 02-August-07			jNote	8.2100	8.1450	0.3328	0.3306	0.00
26/02/2007	JN10 On 03-May-07			jNote	8.0600	7.9930	0.5463	0.5433	0.00
26/02/2007	JN10 On 02-August-07			jNote	8.0100	7.9380	0.5443	0.5412	0.00
26/02/2007	JROD On 28-February-07			jRod	8.6100	8.6120	0.0017	0.0022	0.00
26/02/2007	JROD On 30-March-07			jRod	8.7300	8.7490	0.0020	0.0025	0.00
26/02/2007	JROD On 30-April-07			jRod	8.8900	8.9220	0.0024	0.0029	0.00
26/02/2007	JROD On 31-May-07			jRod	8.8500	8.8650	0.0044	0.0049	0.00
26/02/2007	OTH1 On 03-May-07			Index Future	254.6700	255.6800	254.6740	255.6800	15.00
26/02/2007	R153 On 03-May-07			Bond Future	7.8600	7.7900	117.1465	117.3659	166.00
26/02/2007	R153 On 02-August-07			Bond Future	7.7700	7.6950	119.6516	119.8823	0.00
26/02/2007	R157 On 03-May-07			Bond Future	7.5600	7.4750	138.2236	138.8943	482.00
26/02/2007	R157 On 02-August-07			Bond Future	7.4800	7.3950	141.3716	142.0284	3.00
26/02/2007	R186 On 03-May-07			Bond Future	7.2800	7.1920	137.3328	138.4611	0.00
26/02/2007	R186 On 02-August-07			Bond Future	7.2400	7.1500	135.0300	136.1692	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
26/02/2007	R194 On 03-May-07			Bond Future	8.3200	8.2900	103.1452	103.1686	0.00
26/02/2007	R194 On 02-August-07			Bond Future	8.0400	8.0060	105.4011	105.4175	0.00
26/02/2007	R196 On 03-May-07			Bond Future	8.1400	8.1050	104.9266	104.9875	0.00
26/02/2007	R196 On 02-August-07			Bond Future	8.0000	7.9650	107.2207	107.2767	0.00
26/02/2007	R201 On 03-May-07			Bond Future	7.5400	7.4580	110.2086	110.7113	0.00
26/02/2007	R201 On 02-August-07			Bond Future	7.4800	7.3960	108.1942	108.6976	0.00
26/02/2007	R203 On 03-May-07			Bond Future	7.4300	7.3510	107.0161	107.6330	0.00
26/02/2007	R203 On 02-August-07			Bond Future	7.3800	7.2960	109.3593	109.9760	0.00
26/02/2007	R204 On 03-May-07			Bond Future	7.4200	7.3350	107.5000	108.1607	0.00
26/02/2007	R204 On 02-August-07			Bond Future	7.3700	7.2860	105.8082	106.4704	0.00
26/02/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	88615	94634	88615	94634	0.00
26/02/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	4652	4048	4652	4048	0.00
26/02/2007	R206 On 03-May-07			Bond Future	7.5600	7.4770	102.0092	102.4443	0.00
26/02/2007	R206 On 02-August-07			Bond Future	7.5000	7.4110	100.4713	100.9105	0.00
26/02/2007	R207 On 03-May-07			Bond Future	7.3600	7.2830	101.3424	101.9776	0.00
26/02/2007	R207 On 02-August-07			Bond Future	7.3200	7.2370	99.9130	100.5516	0.00
26/02/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	104583	110931	104583	110931	0.00
26/02/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	14	10	14	10	0.00
26/02/2007	TRT1 On 03-May-07			Index Future	255.4200	256.4050	255.4170	256.4050	500.00
27/02/2007	CRD1 On 03-May-07			Index Future	110.4100	110.5080	110.4120	110.5080	10.00
27/02/2007	GOVI On 03-May-07			jGovi	257.9600	258.4910	257.9630	258.4910	144.00
27/02/2007	GOVI On 02-August-07			jGovi	263.5100	264.0570	263.5140	264.0570	69.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2007	ILBI On 03-May-07			Index Future	273.5300	273.5400	273.5280	273.5400	0.00
27/02/2007	ILBI On 02-August-07			Index Future	279.8000	279.9210	279.8000	279.9210	0.00
27/02/2007	J153 On 31-August-10			jSwap	8.6500	8.5820	0.0397	0.0374	0.00
27/02/2007	J157 On 15-September-15			jSwap	8.3300	8.2740	0.0593	0.0631	0.00
27/02/2007	J186 On 21-December-26			jSwap	7.8300	7.7800	0.0332	0.0282	0.00
27/02/2007	J194 On 28-February-08			jSwap	9.0100	8.9870	0.0216	0.0213	0.00
27/02/2007	J201 On 22-December-14			jSwap	8.3600	8.3010	0.0499	0.0466	0.00
27/02/2007	J203 On 15-September-17			jSwap	8.2400	8.1880	0.0548	0.0508	0.00
27/02/2007	J204 On 21-December-18			jSwap	8.1700	8.1210	0.0513	0.0474	0.00
27/02/2007	J207 On 15-January-20			jSwap	8.1200	8.0640	0.0091	0.0051	0.00
27/02/2007	JBAR On 21-December-05			jBar	9.0800	9.0750	0.0000	0.0000	0.00
27/02/2007	JFRA On 07-February-08			jFra	8.8500	8.7910	0.0216	0.0215	0.00
27/02/2007	JFRA On 03-May-07			jFra	9.1900	9.1630	0.0224	0.0223	0.00
27/02/2007	JFRA On 02-August-07			jFra	9.1500	9.1140	0.0223	0.0222	0.00
27/02/2007	JFRA On 01-November-07			jFra	9.0200	8.9470	0.0236	0.0235	0.00
27/02/2007	JN02 On 03-May-07			jNote	8.7700	8.7080	0.1600	0.1590	0.00
27/02/2007	JN02 On 02-August-07			jNote	8.6500	8.5780	0.1581	0.1568	0.00
27/02/2007	JN05 On 03-May-07			jNote	8.3600	8.2820	0.3374	0.3350	0.00
27/02/2007	JN05 On 02-August-07			jNote	8.2900	8.2090	0.3353	0.3328	0.00
27/02/2007	JN10 On 03-May-07			jNote	8.1200	8.0570	0.5488	0.5463	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
27/02/2007	JN10 On 02-August-07			jNote	8.0700	8.0050	0.5467	0.5443	0.00
27/02/2007	JROD On 28-February-07			jRod	8.6100	8.6120	0.0000	0.0017	0.00
27/02/2007	JROD On 30-March-07			jRod	8.7300	8.7320	0.0020	0.0020	0.00
27/02/2007	JROD On 30-April-07			jRod	8.8900	8.8920	0.0024	0.0024	0.00
27/02/2007	JROD On 31-May-07			jRod	8.8500	8.8520	0.0044	0.0044	0.00
27/02/2007	OTH1 On 03-May-07			Index Future	254.3100	254.6740	254.3140	254.6740	15.00
27/02/2007	R153 On 03-May-07			Bond Future	7.9100	7.8600	116.9900	117.1465	366.00
27/02/2007	R153 On 02-August-07			Bond Future	7.8200	7.7740	119.5321	119.6516	0.00
27/02/2007	R157 On 03-May-07			Bond Future	7.5900	7.5640	138.0660	138.2236	482.00
27/02/2007	R157 On 02-August-07			Bond Future	7.5100	7.4840	141.2173	141.3716	3.00
27/02/2007	R186 On 03-May-07			Bond Future	7.3400	7.2790	136.6141	137.3328	0.00
27/02/2007	R186 On 02-August-07			Bond Future	7.3000	7.2380	134.2870	135.0300	0.00
27/02/2007	R194 On 03-May-07			Bond Future	8.3000	8.3200	103.1616	103.1452	0.00
27/02/2007	R194 On 02-August-07			Bond Future	8.0100	8.0360	105.4165	105.4011	0.00
27/02/2007	R196 On 03-May-07			Bond Future	8.1400	8.1410	104.9249	104.9266	0.00
27/02/2007	R196 On 02-August-07			Bond Future	8.0100	8.0030	107.2178	107.2207	0.00
27/02/2007	R201 On 03-May-07			Bond Future	7.5900	7.5420	109.9287	110.2086	0.00
27/02/2007	R201 On 02-August-07			Bond Future	7.5300	7.4820	107.9087	108.1942	0.00
27/02/2007	R203 On 03-May-07			Bond Future	7.4700	7.4340	106.7500	107.0161	0.00
27/02/2007	R203 On 02-August-07			Bond Future	7.4200	7.3800	109.0818	109.3593	0.00
27/02/2007	R204 On 03-May-07			Bond Future	7.4500	7.4180	107.2546	107.5000	0.00
27/02/2007	R204 On 02-August-07			Bond Future	7.4000	7.3700	105.5573	105.8082	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
27/02/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	86365	88615	86365	88615	0.00
27/02/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	4910	4652	4910	4652	0.00
27/02/2007	R206 On 03-May-07			Bond Future	7.6000	7.5610	101.8182	102.0092	0.00
27/02/2007	R206 On 02-August-07			Bond Future	7.5400	7.4980	100.2752	100.4713	0.00
27/02/2007	R207 On 03-May-07			Bond Future	7.3900	7.3610	101.0915	101.3424	0.00
27/02/2007	R207 On 02-August-07			Bond Future	7.3500	7.3160	99.6559	99.9130	0.00
27/02/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	102076	104583	102076	104583	0.00
27/02/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	16	14	16	14	0.00
27/02/2007	TRT1 On 03-May-07			Index Future	254.9000	255.4170	254.9020	255.4170	500.00
28/02/2007	CRD1 On 03-May-07			Index Future	110.2400	110.4120	110.2350	110.4120	10.00
28/02/2007	GOVI On 03-May-07			jGovi	257.5200	257.9630	257.5170	257.9630	144.00
28/02/2007	GOVI On 02-August-07			jGovi	263.0600	263.5140	263.0635	263.5140	69.00
28/02/2007	ILBI On 03-May-07			Index Future	273.7200	273.5280	273.7220	273.5280	0.00
28/02/2007	ILBI On 02-August-07			Index Future	280.0000	279.8000	280.0030	279.8000	0.00
28/02/2007	J153 On 31-August-10			jSwap	8.6600	8.6500	0.0342	0.0397	0.00
28/02/2007	J157 On 15-September-15			jSwap	8.3200	8.3310	0.0598	0.0593	0.00
28/02/2007	J186 On 21-December-26			jSwap	7.8100	7.8310	0.0307	0.0332	0.00
28/02/2007	J194 On 28-February-08			jSwap	9.2000	9.0100	0.0159	0.0216	0.00
28/02/2007	J201 On 22-December-14			jSwap	8.3500	8.3610	0.0495	0.0499	0.00
28/02/2007	J203 On 15-September-17			jSwap	8.2300	8.2440	0.0540	0.0548	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
28/02/2007	J204 On 21-December-18			jSwap	8.1800	8.1740	0.0519	0.0513	0.00
28/02/2007	J207 On 15-January-20			jSwap	8.1300	8.1150	0.0102	0.0091	0.00
28/02/2007	JBAR On 21-December-05			jBar	9.0800	9.0790	0.0000	0.0000	0.00
28/02/2007	JFRA On 07-February-08			jFra	8.8700	8.8530	0.0216	0.0216	0.00
28/02/2007	JFRA On 03-May-07			jFra	9.2000	9.1930	0.0224	0.0224	0.00
28/02/2007	JFRA On 02-August-07			jFra	9.1500	9.1460	0.0223	0.0223	0.00
28/02/2007	JFRA On 01-November-07			jFra	9.0200	9.0190	0.0236	0.0236	0.00
28/02/2007	JN02 On 03-May-07			jNote	8.7700	8.7720	0.1600	0.1600	0.00
28/02/2007	JN02 On 02-August-07			jNote	8.6500	8.6530	0.1580	0.1581	0.00
28/02/2007	JN05 On 03-May-07			jNote	8.3600	8.3560	0.3377	0.3374	0.00
28/02/2007	JN05 On 02-August-07			jNote	8.2900	8.2860	0.3355	0.3353	0.00
28/02/2007	JN10 On 03-May-07			jNote	8.1000	8.1180	0.5480	0.5488	0.00
28/02/2007	JN10 On 02-August-07			jNote	8.0500	8.0660	0.5460	0.5467	0.00
28/02/2007	JROD On 28-February-07			jRod	8.6100	8.6120	8.5800	0.0000	0.00
28/02/2007	JROD On 30-March-07			jRod	8.7300	8.7310	0.0020	0.0020	0.00
28/02/2007	JROD On 30-April-07			jRod	8.8800	8.8900	0.0023	0.0024	0.00
28/02/2007	JROD On 31-May-07			jRod	9.0900	8.8530	0.0029	0.0044	0.00
28/02/2007	OTH1 On 03-May-07			Index Future	253.9000	254.3140	253.8980	254.3140	15.00
28/02/2007	R153 On 03-May-07			Bond Future	7.9700	7.9100	116.8026	116.9900	366.00
28/02/2007	R153 On 02-August-07			Bond Future	7.8900	7.8150	119.3140	119.5321	0.00
28/02/2007	R157 On 03-May-07			Bond Future	7.6200	7.5850	137.8413	138.0660	483.00
28/02/2007	R157 On 02-August-07			Bond Future	7.5800	7.5050	140.7043	141.2173	3.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2007	R186 On 03-May-07			Bond Future	7.3600	7.3350	136.3333	136.6141	0.00
28/02/2007	R186 On 02-August-07			Bond Future	7.3200	7.2960	134.0195	134.2870	0.00
28/02/2007	R194 On 03-May-07			Bond Future	8.3900	8.2990	103.0937	103.1616	0.00
28/02/2007	R194 On 02-August-07			Bond Future	8.1000	8.0080	105.3654	105.4165	0.00
28/02/2007	R196 On 03-May-07			Bond Future	8.2200	8.1420	104.7966	104.9249	0.00
28/02/2007	R196 On 02-August-07			Bond Future	8.0800	8.0050	107.1059	107.2178	0.00
28/02/2007	R201 On 03-May-07			Bond Future	7.6100	7.5890	109.7921	109.9287	0.00
28/02/2007	R201 On 02-August-07			Bond Future	7.5500	7.5310	107.7866	107.9087	0.00
28/02/2007	R203 On 03-May-07			Bond Future	7.4900	7.4700	106.6173	106.7500	0.00
28/02/2007	R203 On 02-August-07			Bond Future	7.4300	7.4180	108.9725	109.0818	0.00
28/02/2007	R204 On 03-May-07			Bond Future	7.4700	7.4490	107.0810	107.2546	0.00
28/02/2007	R204 On 02-August-07			Bond Future	7.4200	7.4020	105.3931	105.5573	0.00
28/02/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	84881	86365	84881	86365	0.00
28/02/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	5068	4910	5068	4910	0.00
28/02/2007	R206 On 03-May-07			Bond Future	7.6200	7.5980	101.7049	101.8182	0.00
28/02/2007	R206 On 02-August-07			Bond Future	7.5600	7.5370	100.1748	100.2752	0.00
28/02/2007	R207 On 03-May-07			Bond Future	7.4100	7.3920	100.9542	101.0915	0.00
28/02/2007	R207 On 02-August-07			Bond Future	7.3600	7.3480	99.5357	99.6559	0.00
28/02/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	100704	102076	100704	102076	0.00
28/02/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	17	16	17	16	0.00
28/02/2007	TRT1 On 03-May-07			Index Future	254.4600	254.9020	254.4620	254.9020	500.00
01/03/2007	CRD1 On 03-May-07			Index Future	109.9300	110.2350	109.9310	110.2350	10.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2007	GOVI On 03-May-07			jGovi	256.6300	257.5170	256.6300	257.5170	144.00
01/03/2007	GOVI On 02-August-07			jGovi	262.1600	263.0635	262.1590	263.0635	69.00
01/03/2007	ILBI On 03-May-07			Index Future	273.7200	273.7220	273.7220	273.7220	0.00
01/03/2007	ILBI On 02-August-07			Index Future	280.0000	280.0030	280.0030	280.0030	0.00
01/03/2007	J153 On 31-August-10			jSwap	8.6900	8.6550	0.0353	0.0342	0.00
01/03/2007	J157 On 15-September-15			jSwap	8.3600	8.3230	0.0573	0.0598	0.00
01/03/2007	J186 On 21-December-26			jSwap	7.8500	7.8060	0.0352	0.0307	0.00
01/03/2007	J194 On 28-February-08			jSwap	9.2200	9.1960	0.0161	0.0159	0.00
01/03/2007	J201 On 22-December-14			jSwap	8.3900	8.3530	0.0518	0.0495	0.00
01/03/2007	J203 On 15-September-17			jSwap	8.2600	8.2330	0.0561	0.0540	0.00
01/03/2007	J204 On 21-December-18			jSwap	8.1900	8.1810	0.0528	0.0519	0.00
01/03/2007	J207 On 15-January-20			jSwap	8.1400	8.1280	0.0108	0.0102	0.00
01/03/2007	JBAR On 21-December-05			jBar	9.0800	9.0750	0.0000	0.0000	0.00
01/03/2007	JFRA On 07-February-08			jFra	8.9800	8.8730	0.0219	0.0216	0.00
01/03/2007	JFRA On 03-May-07			jFra	9.2000	9.1980	0.0224	0.0224	0.00
01/03/2007	JFRA On 02-August-07			jFra	9.1700	9.1530	0.0223	0.0223	0.00
01/03/2007	JFRA On 01-November-07			jFra	9.0700	9.0180	0.0238	0.0236	0.00
01/03/2007	JN02 On 03-May-07			jNote	8.8300	8.7730	0.1610	0.1600	0.00
01/03/2007	JN02 On 02-August-07			jNote	8.7100	8.6500	0.1591	0.1580	0.00
01/03/2007	JN05 On 03-May-07			jNote	8.4000	8.3640	0.3388	0.3377	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
01/03/2007	JN05 On 02-August-07			jNote	8.3300	8.2930	0.3368	0.3355	0.00
01/03/2007	JN10 On 03-May-07			jNote	8.1400	8.1040	0.5493	0.5480	0.00
01/03/2007	JN10 On 02-August-07			jNote	8.0900	8.0530	0.5472	0.5460	0.00
01/03/2007	JROD On 30-March-07			jRod	8.7200	8.7270	0.0020	0.0020	0.00
01/03/2007	JROD On 30-April-07			jRod	8.8700	8.8830	0.0023	0.0023	0.00
01/03/2007	JROD On 31-May-07			jRod	9.0700	9.0860	0.0029	0.0029	0.00
01/03/2007	OTH1 On 03-May-07			Index Future	252.8300	253.8980	252.8270	253.8980	15.00
01/03/2007	R153 On 03-May-07			Bond Future	8.0200	7.9700	116.6624	116.8026	366.00
01/03/2007	R153 On 02-August-07			Bond Future	7.9400	7.8900	119.1834	119.3140	0.00
01/03/2007	R157 On 03-May-07			Bond Future	7.6700	7.6150	137.4678	137.8413	483.00
01/03/2007	R157 On 02-August-07			Bond Future	7.6300	7.5750	140.3395	140.7043	3.00
01/03/2007	R186 On 03-May-07			Bond Future	7.4000	7.3570	135.7365	136.3333	0.00
01/03/2007	R186 On 02-August-07			Bond Future	7.3600	7.3170	133.4237	134.0195	0.00
01/03/2007	R194 On 03-May-07			Bond Future	8.3800	8.3860	103.0976	103.0937	0.00
01/03/2007	R194 On 02-August-07			Bond Future	8.0900	8.1010	105.3704	105.3654	0.00
01/03/2007	R196 On 03-May-07			Bond Future	8.2500	8.2180	104.7459	104.7966	0.00
01/03/2007	R196 On 02-August-07			Bond Future	8.1200	8.0810	107.0558	107.1059	0.00
01/03/2007	R201 On 03-May-07			Bond Future	7.6600	7.6120	109.5135	109.7921	0.00
01/03/2007	R201 On 02-August-07			Bond Future	7.6000	7.5520	107.5025	107.7866	0.00
01/03/2007	R203 On 03-May-07			Bond Future	7.5400	7.4880	106.2424	106.6173	0.00
01/03/2007	R203 On 02-August-07			Bond Future	7.4900	7.4330	108.5804	108.9725	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
01/03/2007	R204 On 03-May-07			Bond Future	7.5300	7.4710	106.6328	107.0810	0.00
01/03/2007	R204 On 02-August-07			Bond Future	7.4800	7.4230	104.9414	105.3931	0.00
01/03/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	80922	84881	80922	84881	0.00
01/03/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	5626	5068	5626	5068	0.00
01/03/2007	R206 On 03-May-07			Bond Future	7.6700	7.6200	101.4582	101.7049	0.00
01/03/2007	R206 On 02-August-07			Bond Future	7.6100	7.5570	99.9244	100.1748	0.00
01/03/2007	R207 On 03-May-07			Bond Future	7.4600	7.4090	100.5440	100.9542	0.00
01/03/2007	R207 On 02-August-07			Bond Future	7.4200	7.3630	99.1125	99.5357	0.00
01/03/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	96608	100704	96608	100704	0.00
01/03/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	22	17	22	17	0.00
01/03/2007	R209 On 03-May-07			Bond Future	7.1400	0.0000	218.8053	0.0000	0.00
01/03/2007	R209 On 02-August-07			Bond Future	7.1000	0.0000	223.6246	0.0000	0.00
01/03/2007	TRT1 On 03-May-07			Index Future	253.5800	254.4620	253.5820	254.4620	500.00
02/03/2007	CRD1 On 03-May-07			Index Future	109.9300	109.9310	109.9280	109.9310	10.00
02/03/2007	GOVI On 03-May-07			jGovi	256.7600	256.6300	256.7555	256.6300	144.00
02/03/2007	GOVI On 02-August-07			jGovi	262.2900	262.1590	262.2875	262.1590	69.00
02/03/2007	ILBI On 03-May-07			Index Future	273.7200	273.7220	273.7220	273.7220	0.00
02/03/2007	ILBI On 02-August-07			Index Future	280.0000	280.0030	280.0030	280.0030	0.00
02/03/2007	J153 On 31-August-10			jSwap	8.6900	8.6930	0.0353	0.0353	0.00
02/03/2007	J157 On 15-September-15			jSwap	8.3700	8.3610	0.0568	0.0573	0.00
02/03/2007	J186 On 21-December-26			jSwap	7.8700	7.8520	0.0367	0.0352	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
02/03/2007	J194 On 28-February-08			jSwap	8.8600	9.2210	0.0127	0.0161	0.00
02/03/2007	J201 On 22-December-14			jSwap	8.4000	8.3930	0.0520	0.0518	0.00
02/03/2007	J203 On 15-September-17			jSwap	8.2800	8.2620	0.0572	0.0561	0.00
02/03/2007	J204 On 21-December-18			jSwap	8.2000	8.1940	0.0535	0.0528	0.00
02/03/2007	J207 On 15-January-20			jSwap	8.1400	8.1360	0.0113	0.0108	0.00
02/03/2007	JBAR On 21-December-05			jBar	0.0000	9.0790	0.0000	0.0000	0.00
02/03/2007	JFRA On 07-February-08			jFra	8.9700	8.9830	0.0219	0.0219	0.00
02/03/2007	JFRA On 03-May-07			jFra	9.2000	9.1990	0.0224	0.0224	0.00
02/03/2007	JFRA On 02-August-07			jFra	9.1600	9.1680	0.0223	0.0223	0.00
02/03/2007	JFRA On 01-November-07			jFra	9.0700	9.0660	0.0238	0.0238	0.00
02/03/2007	JN02 On 03-May-07			jNote	8.8300	8.8320	0.1609	0.1610	0.00
02/03/2007	JN02 On 02-August-07			jNote	8.7100	8.7130	0.1590	0.1591	0.00
02/03/2007	JN05 On 03-May-07			jNote	8.4000	8.4010	0.3386	0.3388	0.00
02/03/2007	JN05 On 02-August-07			jNote	8.3300	8.3330	0.3366	0.3368	0.00
02/03/2007	JN10 On 03-May-07			jNote	8.1600	8.1390	0.5503	0.5493	0.00
02/03/2007	JN10 On 02-August-07			jNote	8.1000	8.0860	0.5483	0.5472	0.00
02/03/2007	JROD On 30-March-07			jRod	8.7200	8.7210	0.0025	0.0020	0.00
02/03/2007	JROD On 30-April-07			jRod	8.8500	8.8710	0.0027	0.0023	0.00
02/03/2007	JROD On 31-May-07			jRod	9.0500	9.0720	0.0032	0.0029	0.00
02/03/2007	OTH1 On 03-May-07			Index Future	252.9900	252.8270	252.9860	252.8270	15.00
02/03/2007	R153 On 03-May-07			Bond Future	8.0200	8.0150	116.6468	116.6624	366.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2007	R153 On 02-August-07			Bond Future	7.9400	7.9350	119.1689	119.1834	0.00
02/03/2007	R157 On 03-May-07			Bond Future	7.6800	7.6650	137.3933	137.4678	483.00
02/03/2007	R157 On 02-August-07			Bond Future	7.6400	7.6250	140.2667	140.3395	3.00
02/03/2007	R186 On 03-May-07			Bond Future	7.4300	7.4040	135.4080	135.7365	0.00
02/03/2007	R186 On 02-August-07			Bond Future	7.3900	7.3640	133.1588	133.4237	0.00
02/03/2007	R194 On 03-May-07			Bond Future	8.7600	8.3810	102.8001	103.0976	0.00
02/03/2007	R194 On 02-August-07			Bond Future	8.5500	8.0920	105.1203	105.3704	0.00
02/03/2007	R196 On 03-May-07			Bond Future	8.2600	8.2480	104.7206	104.7459	0.00
02/03/2007	R196 On 02-August-07			Bond Future	8.1000	8.1150	107.0838	107.0558	0.00
02/03/2007	R201 On 03-May-07			Bond Future	7.7000	7.6590	109.2890	109.5135	0.00
02/03/2007	R201 On 02-August-07			Bond Future	7.6300	7.6010	107.3348	107.5025	0.00
02/03/2007	R203 On 03-May-07			Bond Future	7.5600	7.5390	106.1178	106.2424	0.00
02/03/2007	R203 On 02-August-07			Bond Future	7.5000	7.4870	108.5152	108.5804	0.00
02/03/2007	R204 On 03-May-07			Bond Future	7.5500	7.5280	106.4997	106.6328	0.00
02/03/2007	R204 On 02-August-07			Bond Future	7.4900	7.4810	104.8638	104.9414	0.00
02/03/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	80202	80922	80202	80922	0.00
02/03/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	5681	5626	5681	5626	0.00
02/03/2007	R206 On 03-May-07			Bond Future	7.6900	7.6680	101.3454	101.4582	0.00
02/03/2007	R206 On 02-August-07			Bond Future	7.6200	7.6070	99.8644	99.9244	0.00
02/03/2007	R207 On 03-May-07			Bond Future	7.4800	7.4600	100.4077	100.5440	0.00
02/03/2007	R207 On 02-August-07			Bond Future	7.4300	7.4160	99.0329	99.1125	0.00
02/03/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	95246	96608	95246	96608	0.00
02/03/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	23	22	23	22	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
02/03/2007	R209 On 03-May-07			Bond Future	7.1600	7.1350	89.6503	218.8053	0.00
02/03/2007	R209 On 02-August-07			Bond Future	7.1200	7.1000	91.6191	223.6246	0.00
02/03/2007	TRT1 On 03-May-07			Index Future	253.7100	253.5820	253.7060	253.5820	500.00