



Derivatives Weekly Statistics Report

From 2007/03/19 To 2007/03/23

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2007	CRD1 On 03-May-07			Index Future	109.7900	110.1540	109.7850	110.1540	10.00
19/03/2007	GOVI On 03-May-07			jGovi	257.5000	257.4940	257.4950	257.4940	144.00
19/03/2007	GOVI On 02-August-07			jGovi	263.0500	263.0500	263.0520	263.0500	69.00
19/03/2007	ILBI On 03-May-07			Index Future	274.4400	274.4590	274.4370	274.4590	0.00
19/03/2007	ILBI On 02-August-07			Index Future	280.7300	280.7520	280.7270	280.7520	0.00
19/03/2007	J153 On 31-August-10			jSwap	8.6400	8.6410	0.0340	0.0339	0.00
19/03/2007	J157 On 15-September-15			jSwap	8.2400	8.2490	0.0605	0.0600	0.00
19/03/2007	J186 On 21-December-26			jSwap	7.7800	7.7760	0.0283	0.0279	0.00
19/03/2007	J201 On 22-December-14			jSwap	8.3200	8.3260	0.0477	0.0482	0.00
19/03/2007	J203 On 15-September-17			jSwap	8.1500	8.1560	0.0450	0.0454	0.00
19/03/2007	J204 On 21-December-18			jSwap	8.1300	8.1270	0.0481	0.0480	0.00
19/03/2007	J207 On 15-January-20			jSwap	8.0700	8.0640	0.0055	0.0052	0.00
19/03/2007	JBAR On 21-December-05			jBar	0.0000	9.1170	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
19/03/2007	JFRA On 07-February-08			jFra	8.9800	8.9820	0.0219	0.0219	0.00
19/03/2007	JFRA On 03-May-07			jFra	9.1900	9.1870	0.0224	0.0224	0.00
19/03/2007	JFRA On 02-August-07			jFra	9.1700	9.1560	0.0223	0.0223	0.00
19/03/2007	JFRA On 01-November-07			jFra	9.1000	9.0930	0.0238	0.0238	0.00
19/03/2007	JN02 On 03-May-07			jNote	8.8200	8.8180	0.1609	0.1608	0.00
19/03/2007	JN02 On 02-August-07			jNote	8.6900	8.6900	0.1587	0.1587	0.00
19/03/2007	JN05 On 03-May-07			jNote	8.3300	8.3380	0.3365	0.3366	0.00
19/03/2007	JN05 On 02-August-07			jNote	8.2600	8.2670	0.3342	0.3345	0.00
19/03/2007	JN10 On 03-May-07			jNote	8.0700	8.0750	0.5461	0.5464	0.00
19/03/2007	JN10 On 02-August-07			jNote	8.0100	8.0210	0.5441	0.5443	0.00
19/03/2007	JROD On 30-March-07			jRod	8.6800	8.6790	0.0019	0.0024	0.00
19/03/2007	JROD On 30-April-07			jRod	8.7700	8.7840	0.0021	0.0026	0.00
19/03/2007	JROD On 31-May-07			jRod	8.9700	8.9800	0.0026	0.0031	0.00
19/03/2007	OTH1 On 03-May-07			Index Future	253.8300	253.8220	253.8280	253.8220	15.00
19/03/2007	R153 On 03-May-07			Bond Future	7.9600	7.9550	116.8494	116.8494	366.00
19/03/2007	R153 On 02-August-07			Bond Future	7.9100	7.9100	119.2559	119.2559	0.00
19/03/2007	R157 On 03-May-07			Bond Future	7.6200	7.6050	137.8413	137.9161	481.00
19/03/2007	R157 On 02-August-07			Bond Future	7.5800	7.5700	140.6678	140.7409	3.00
19/03/2007	R186 On 03-May-07			Bond Future	7.3300	7.3140	136.6653	136.8830	0.00
19/03/2007	R186 On 02-August-07			Bond Future	7.2800	7.2650	134.4658	134.6834	0.00
19/03/2007	R196 On 03-May-07			Bond Future	8.3200	8.3110	104.6330	104.6398	0.00
19/03/2007	R196 On 02-August-07			Bond Future	8.1400	8.1390	107.0147	107.0206	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
19/03/2007	R201 On 03-May-07			Bond Future	7.6500	7.6330	109.5668	109.6675	30.00
19/03/2007	R201 On 02-August-07			Bond Future	7.6000	7.5610	107.5372	107.7344	0.00
19/03/2007	R203 On 03-May-07			Bond Future	7.5300	7.5230	106.3158	106.3598	0.00
19/03/2007	R203 On 02-August-07			Bond Future	7.4700	7.4590	108.7327	108.7835	0.00
19/03/2007	R204 On 03-May-07			Bond Future	7.5200	7.5210	106.6799	106.6877	0.00
19/03/2007	R204 On 02-August-07			Bond Future	7.4700	7.4650	105.0580	105.0658	0.00
19/03/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	80958	81186	80958	81186	0.00
19/03/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	4496	4646	4496	4646	0.00
19/03/2007	R206 On 03-May-07			Bond Future	7.6300	7.6270	101.6329	101.6689	0.00
19/03/2007	R206 On 02-August-07			Bond Future	7.5600	7.5500	100.1748	100.2099	0.00
19/03/2007	R207 On 03-May-07			Bond Future	7.4500	7.4430	100.6323	100.6805	0.00
19/03/2007	R207 On 02-August-07			Bond Future	7.4000	7.3890	99.2799	99.3278	0.00
19/03/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	97471	97954	97471	97954	0.00
19/03/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	3	4	3	4	0.00
19/03/2007	R209 On 03-May-07			Bond Future	7.0200	7.0200	91.1652	91.1652	0.00
19/03/2007	R209 On 02-August-07			Bond Future	6.9900	6.9850	93.1412	93.1412	0.00
19/03/2007	TRT1 On 03-May-07			Index Future	254.4300	254.4370	254.4310	254.4370	500.00
20/03/2007	CRD1 On 03-May-07			Index Future	109.7000	109.7850	109.6990	109.7850	10.00
20/03/2007	GOVI On 03-May-07			jGovi	257.4800	257.4950	257.4790	257.4950	144.00
20/03/2007	GOVI On 02-August-07			jGovi	263.0400	263.0520	263.0360	263.0520	69.00
20/03/2007	ILBI On 03-May-07			Index Future	274.4000	274.4370	274.3970	274.4370	0.00
20/03/2007	ILBI On 02-August-07			Index Future	280.6800	280.7270	280.6800	280.7270	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
20/03/2007	J153 On 31-August-10			jSwap	8.6400	8.6430	0.0338	0.0340	0.00
20/03/2007	J157 On 15-September-15			jSwap	8.2400	8.2410	0.0607	0.0605	0.00
20/03/2007	J186 On 21-December-26			jSwap	7.7900	7.7800	0.0288	0.0283	0.00
20/03/2007	J201 On 22-December-14			jSwap	8.3100	8.3170	0.0475	0.0477	0.00
20/03/2007	J203 On 15-September-17			jSwap	8.1500	8.1500	0.0449	0.0450	0.00
20/03/2007	J204 On 21-December-18			jSwap	8.1200	8.1270	0.0473	0.0481	0.00
20/03/2007	J207 On 15-January-20			jSwap	8.0600	8.0680	0.0044	0.0055	0.00
20/03/2007	JBAR On 21-December-05			jBar	9.1300	0.0000	0.0000	0.0000	0.00
20/03/2007	JFRA On 07-February-08			jFra	9.0000	8.9760	0.0219	0.0219	0.00
20/03/2007	JFRA On 03-May-07			jFra	9.1800	9.1850	0.0224	0.0224	0.00
20/03/2007	JFRA On 02-August-07			jFra	9.1600	9.1650	0.0223	0.0223	0.00
20/03/2007	JFRA On 01-November-07			jFra	9.1100	9.0970	0.0239	0.0238	0.00
20/03/2007	JN02 On 03-May-07			jNote	8.8300	8.8230	0.1609	0.1609	0.00
20/03/2007	JN02 On 02-August-07			jNote	8.6900	8.6930	0.1587	0.1587	0.00
20/03/2007	JN05 On 03-May-07			jNote	8.3300	8.3340	0.3362	0.3365	0.00
20/03/2007	JN05 On 02-August-07			jNote	8.2500	8.2610	0.3340	0.3342	0.00
20/03/2007	JN10 On 03-May-07			jNote	8.0700	8.0670	0.5462	0.5461	0.00
20/03/2007	JN10 On 02-August-07			jNote	8.0100	8.0140	0.5441	0.5441	0.00
20/03/2007	JROD On 30-March-07			jRod	8.6700	8.6750	0.0021	0.0019	0.00
20/03/2007	JROD On 30-April-07			jRod	8.7700	8.7710	0.0023	0.0021	0.00
20/03/2007	JROD On 31-May-07			jRod	8.9700	8.9650	0.0028	0.0026	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
20/03/2007	OTH1 On 03-May-07			Index Future	253.7000	253.8280	253.7040	253.8280	15.00
20/03/2007	R153 On 03-May-07			Bond Future	7.9500	7.9550	116.8807	116.8494	366.00
20/03/2007	R153 On 02-August-07			Bond Future	7.9000	7.9100	119.2850	119.2559	0.00
20/03/2007	R157 On 03-May-07			Bond Future	7.6200	7.6150	137.8413	137.8413	481.00
20/03/2007	R157 On 02-August-07			Bond Future	7.5800	7.5800	140.6678	140.6678	3.00
20/03/2007	R186 On 03-May-07			Bond Future	7.3400	7.3310	136.5247	136.6653	0.00
20/03/2007	R186 On 02-August-07			Bond Future	7.2900	7.2820	134.3253	134.4658	0.00
20/03/2007	R196 On 03-May-07			Bond Future	8.3100	8.3150	104.6381	104.6330	0.00
20/03/2007	R196 On 02-August-07			Bond Future	8.1400	8.1430	107.0220	107.0147	0.00
20/03/2007	R201 On 03-May-07			Bond Future	7.6500	7.6500	109.5668	109.5668	30.00
20/03/2007	R201 On 02-August-07			Bond Future	7.5700	7.5950	107.6880	107.5372	0.00
20/03/2007	R203 On 03-May-07			Bond Future	7.5300	7.5290	106.3011	106.3158	0.00
20/03/2007	R203 On 02-August-07			Bond Future	7.4700	7.4660	108.7254	108.7327	0.00
20/03/2007	R204 On 03-May-07			Bond Future	7.5200	7.5220	106.6642	106.6799	0.00
20/03/2007	R204 On 02-August-07			Bond Future	7.4700	7.4660	105.0502	105.0580	0.00
20/03/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	80836	80958	80836	80958	0.00
20/03/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	4452	4496	4452	4496	0.00
20/03/2007	R206 On 03-May-07			Bond Future	7.6400	7.6340	101.6226	101.6329	0.00
20/03/2007	R206 On 02-August-07			Bond Future	7.5600	7.5570	100.1698	100.1748	0.00
20/03/2007	R207 On 03-May-07			Bond Future	7.4500	7.4490	100.6242	100.6323	0.00
20/03/2007	R207 On 02-August-07			Bond Future	7.4000	7.3950	99.2719	99.2799	0.00
20/03/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	97390	97471	97390	97471	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
20/03/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	2	3	2	3	0.00
20/03/2007	R209 On 03-May-07			Bond Future	7.0900	7.0200	90.3746	91.1652	0.00
20/03/2007	R209 On 02-August-07			Bond Future	7.0600	6.9850	92.3468	93.1412	0.00
20/03/2007	TRT1 On 03-May-07			Index Future	254.4100	254.4310	254.4100	254.4310	500.00
22/03/2007	ALBI On 03-May-07			Index Future	256.7400	0.0000	256.7390	0.0000	0.00
22/03/2007	ALBI On 02-August-07			Index Future	262.6200	0.0000	262.6240	0.0000	0.00
22/03/2007	ALBI On 01-November-07			Index Future	268.6400	0.0000	268.6350	0.0000	0.00
22/03/2007	ALBI On 07-February-08			Index Future	275.2300	0.0000	275.2320	0.0000	0.00
22/03/2007	CRD1 On 03-May-07			Index Future	109.6600	109.6990	109.6560	109.6990	10.00
22/03/2007	GOVI On 03-May-07			jGovi	257.4200	257.4790	257.4200	257.4790	144.00
22/03/2007	GOVI On 02-August-07			jGovi	262.9800	263.0360	262.9790	263.0360	69.00
22/03/2007	GOVI On 01-November-07			jGovi	268.8200	0.0000	268.8210	0.0000	0.00
22/03/2007	GOVI On 07-February-08			jGovi	275.4400	0.0000	275.4440	0.0000	0.00
22/03/2007	ILBI On 03-May-07			Index Future	274.3200	274.3970	274.3240	274.3970	0.00
22/03/2007	ILBI On 02-August-07			Index Future	280.6100	280.6800	280.6120	280.6800	0.00
22/03/2007	J153 On 31-August-10			jSwap	8.6500	8.6370	0.0343	0.0338	0.00
22/03/2007	J157 On 15-September-15			jSwap	8.2500	8.2370	0.0600	0.0607	0.00
22/03/2007	J186 On 21-December-26			jSwap	7.7800	7.7850	0.0282	0.0288	0.00
22/03/2007	J201 On 22-December-14			jSwap	8.3200	8.3140	0.0480	0.0475	0.00
22/03/2007	J203 On 15-September-17			jSwap	8.1500	8.1490	0.0453	0.0449	0.00
22/03/2007	J204 On 21-December-18			jSwap	8.1300	8.1170	0.0480	0.0473	0.00

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22/03/2007	J207 On 15-January-20			jSwap	8.0700	8.0550	0.0052	0.0044	0.00
22/03/2007	JBAR On 21-December-05			jBar	9.1300	9.1290	0.0000	0.0000	0.00
22/03/2007	JFRA On 07-February-08			jFra	9.0400	9.0030	0.0220	0.0219	0.00
22/03/2007	JFRA On 03-May-07			jFra	9.1900	9.1800	0.0224	0.0224	0.00
22/03/2007	JFRA On 02-August-07			jFra	9.1900	9.1560	0.0224	0.0223	0.00
22/03/2007	JFRA On 01-November-07			jFra	9.1400	9.1050	0.0240	0.0239	0.00
22/03/2007	JN02 On 03-May-07			jNote	8.8700	8.8260	0.1616	0.1609	0.00
22/03/2007	JN02 On 02-August-07			jNote	8.7300	8.6940	0.1594	0.1587	0.00
22/03/2007	JN05 On 03-May-07			jNote	8.3400	8.3280	0.3366	0.3362	0.00
22/03/2007	JN05 On 02-August-07			jNote	8.2700	8.2540	0.3344	0.3340	0.00
22/03/2007	JN10 On 03-May-07			jNote	8.0700	8.0680	0.5463	0.5462	0.00
22/03/2007	JN10 On 02-August-07			jNote	8.0200	8.0140	0.5441	0.5441	0.00
22/03/2007	JROD On 30-March-07			jRod	8.6700	8.6740	0.0019	0.0021	0.00
22/03/2007	JROD On 30-April-07			jRod	8.7600	8.7700	0.0021	0.0023	0.00
22/03/2007	JROD On 31-May-07			jRod	8.9500	8.9660	0.0026	0.0028	0.00
22/03/2007	OTH1 On 03-May-07			Index Future	253.6300	253.7040	253.6250	253.7040	15.00
22/03/2007	R153 On 03-May-07			Bond Future	7.9600	7.9450	116.8494	116.8807	366.00
22/03/2007	R153 On 02-August-07			Bond Future	7.9100	7.9000	119.2559	119.2850	0.00
22/03/2007	R157 On 03-May-07			Bond Future	7.6100	7.6150	137.9161	137.8413	481.00
22/03/2007	R157 On 02-August-07			Bond Future	7.5700	7.5800	140.7409	140.6678	3.00
22/03/2007	R186 On 03-May-07			Bond Future	7.3400	7.3420	136.5758	136.5247	0.00

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22/03/2007	R186 On 02-August-07			Bond Future	7.2900	7.2930	134.3764	134.3253	0.00
22/03/2007	R196 On 03-May-07			Bond Future	8.3300	8.3120	104.6061	104.6381	0.00
22/03/2007	R196 On 02-August-07			Bond Future	8.1600	8.1380	106.9926	107.0220	0.00
22/03/2007	R201 On 03-May-07			Bond Future	7.6400	7.6500	109.6260	109.5668	0.00
22/03/2007	R201 On 02-August-07			Bond Future	7.5900	7.5690	107.5952	107.6880	0.00
22/03/2007	R203 On 03-May-07			Bond Future	7.5200	7.5310	106.3672	106.3011	0.00
22/03/2007	R203 On 02-August-07			Bond Future	7.4600	7.4670	108.7980	108.7254	0.00
22/03/2007	R204 On 03-May-07			Bond Future	7.5100	7.5240	106.7426	106.6642	0.00
22/03/2007	R204 On 02-August-07			Bond Future	7.4600	7.4670	105.1280	105.0502	0.00
22/03/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	81413	80836	81413	80836	0.00
22/03/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	4251	4452	4251	4452	0.00
22/03/2007	R206 On 03-May-07			Bond Future	7.6300	7.6360	101.6483	101.6226	0.00
22/03/2007	R206 On 02-August-07			Bond Future	7.5500	7.5580	100.1949	100.1698	0.00
22/03/2007	R207 On 03-May-07			Bond Future	7.4600	7.4500	100.5761	100.6242	0.00
22/03/2007	R207 On 02-August-07			Bond Future	7.4000	7.3960	99.2240	99.2719	0.00
22/03/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	96908	97390	96908	97390	0.00
22/03/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	2	2	2	2	0.00
22/03/2007	R209 On 03-May-07			Bond Future	7.0700	7.0900	90.5993	90.3746	0.00
22/03/2007	R209 On 02-August-07			Bond Future	7.0400	7.0550	92.5726	92.3468	0.00
22/03/2007	TRT1 On 03-May-07			Index Future	254.3500	254.4100	254.3510	254.4100	500.00
23/03/2007	ALBI On 07-February-08			Index Future	274.5300	275.2320	274.5280	275.2320	0.00
23/03/2007	ALBI On 03-May-07			Index Future	255.9700	256.7390	255.9740	256.7390	0.00
23/03/2007	ALBI On 02-August-07			Index Future	261.8700	262.6240	261.8740	262.6240	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
23/03/2007	ALBI On 01-November-07			Index Future	267.9100	268.6350	267.9090	268.6350	0.00
23/03/2007	CRD1 On 03-May-07			Index Future	109.2900	109.6560	109.2930	109.6560	10.00
23/03/2007	GOVI On 07-February-08			jGovi	274.6700	275.4440	274.6660	275.4440	0.00
23/03/2007	GOVI On 03-May-07			jGovi	256.6700	257.4200	256.6720	257.4200	144.00
23/03/2007	GOVI On 02-August-07			jGovi	262.2200	262.9790	262.2150	262.9790	69.00
23/03/2007	GOVI On 01-November-07			jGovi	268.0400	268.8210	268.0400	268.8210	0.00
23/03/2007	ILBI On 03-May-07			Index Future	274.3700	274.3240	274.3710	274.3240	0.00
23/03/2007	ILBI On 02-August-07			Index Future	280.7000	280.6120	280.6960	280.6120	0.00
23/03/2007	J153 On 31-August-10			jSwap	8.7500	8.6540	0.0371	0.0343	0.00
23/03/2007	J157 On 15-September-15			jSwap	8.3100	8.2490	0.0562	0.0600	0.00
23/03/2007	J186 On 21-December-26			jSwap	7.8400	7.7790	0.0344	0.0282	0.00
23/03/2007	J201 On 22-December-14			jSwap	8.3900	8.3230	0.0517	0.0480	0.00
23/03/2007	J203 On 15-September-17			jSwap	8.2100	8.1540	0.0492	0.0453	0.00
23/03/2007	J204 On 21-December-18			jSwap	8.1900	8.1260	0.0526	0.0480	0.00
23/03/2007	J207 On 15-January-20			jSwap	8.1300	8.0650	0.0104	0.0052	0.00
23/03/2007	JBAR On 21-December-05			jBar	9.1300	9.1330	0.0000	0.0000	0.00
23/03/2007	JFRA On 07-February-08			jFra	9.1300	9.0410	0.0223	0.0220	0.00
23/03/2007	JFRA On 03-May-07			jFra	9.2300	9.1900	0.0225	0.0224	0.00
23/03/2007	JFRA On 02-August-07			jFra	9.2600	9.1910	0.0226	0.0224	0.00
23/03/2007	JFRA On 01-November-07			jFra	9.2000	9.1430	0.0241	0.0240	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
23/03/2007	JN02 On 03-May-07			jNote	8.9500	8.8670	0.1630	0.1616	0.00
23/03/2007	JN02 On 02-August-07			jNote	8.8300	8.7330	0.1610	0.1594	0.00
23/03/2007	JN05 On 03-May-07			jNote	8.4400	8.3410	0.3396	0.3366	0.00
23/03/2007	JN05 On 02-August-07			jNote	8.3600	8.2680	0.3374	0.3344	0.00
23/03/2007	JN10 On 03-May-07			jNote	8.1300	8.0730	0.5484	0.5463	0.00
23/03/2007	JN10 On 02-August-07			jNote	8.0800	8.0190	0.5463	0.5441	0.00
23/03/2007	JROD On 30-March-07			jRod	8.6700	8.6720	0.0024	0.0019	0.00
23/03/2007	JROD On 30-April-07			jRod	8.7500	8.7610	0.0025	0.0021	0.00
23/03/2007	JROD On 31-May-07			jRod	8.9400	8.9540	0.0030	0.0026	0.00
23/03/2007	JROD On 29-June-07			jRod	8.9200	0.0000	0.0052	0.0000	0.00
23/03/2007	JROD On 31-July-07			jRod	9.0500	0.0000	0.0058	0.0000	0.00
23/03/2007	JROD On 31-August-07			jRod	9.1700	0.0000	0.0064	0.0000	0.00
23/03/2007	JROD On 28-September-07			jRod	9.0800	0.0000	0.0086	0.0000	0.00
23/03/2007	JROD On 31-October-07			jRod	9.1700	0.0000	0.0091	0.0000	0.00
23/03/2007	JROD On 30-November-07			jRod	9.2400	0.0000	0.0096	0.0000	0.00
23/03/2007	JROD On 31-December-07			jRod	9.1600	0.0000	0.0119	0.0000	0.00
23/03/2007	OTH1 On 03-May-07			Index Future	252.9400	253.6250	252.9410	253.6250	15.00
23/03/2007	R153 On 03-May-07			Bond Future	8.0300	7.9550	116.6312	116.8494	366.00
23/03/2007	R153 On 02-August-07			Bond Future	7.9800	7.9100	119.0529	119.2559	0.00
23/03/2007	R157 On 03-May-07			Bond Future	7.6700	7.6050	137.4678	137.9161	481.00
23/03/2007	R157 On 02-August-07			Bond Future	7.6300	7.5700	140.3032	140.7409	3.00
23/03/2007	R186 On 03-May-07			Bond Future	7.3800	7.3380	135.9900	136.5758	0.00
23/03/2007	R186 On 02-August-07			Bond Future	7.3400	7.2890	133.7908	134.3764	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
23/03/2007	R196 On 03-May-07			Bond Future	8.3900	8.3310	104.5152	104.6061	0.00
23/03/2007	R196 On 02-August-07			Bond Future	8.2200	8.1580	106.8986	106.9926	0.00
23/03/2007	R201 On 03-May-07			Bond Future	7.7000	7.6400	109.2713	109.6260	0.00
23/03/2007	R201 On 02-August-07			Bond Future	7.6500	7.5850	107.2482	107.5952	0.00
23/03/2007	R203 On 03-May-07			Bond Future	7.5800	7.5220	105.9204	106.3672	0.00
23/03/2007	R203 On 02-August-07			Bond Future	7.5200	7.4570	108.3344	108.7980	0.00
23/03/2007	R204 On 03-May-07			Bond Future	7.5700	7.5140	106.2964	106.7426	0.00
23/03/2007	R204 On 02-August-07			Bond Future	7.5200	7.4570	104.6778	105.1280	0.00
23/03/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	77424	81413	77424	81413	0.00
23/03/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	4763	4251	4763	4251	0.00
23/03/2007	R206 On 03-May-07			Bond Future	7.6900	7.6310	101.3300	101.6483	0.00
23/03/2007	R206 On 02-August-07			Bond Future	7.6200	7.5530	99.8694	100.1949	0.00
23/03/2007	R207 On 03-May-07			Bond Future	7.5100	7.4560	100.1280	100.5761	0.00
23/03/2007	R207 On 02-August-07			Bond Future	7.4600	7.4020	98.7629	99.2240	0.00
23/03/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	92428	96908	92428	96908	0.00
23/03/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	3	2	3	2	0.00
23/03/2007	R209 On 03-May-07			Bond Future	7.1000	7.0700	90.2625	90.5993	0.00
23/03/2007	R209 On 02-August-07			Bond Future	7.0700	7.0350	92.2342	92.5726	0.00
23/03/2007	TRT1 On 03-May-07			Index Future	253.6100	254.3510	253.6130	254.3510	500.00