



Derivatives Weekly Statistics Report

From 2007/06/25 To 2007/06/29

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2007	\$ / R On 17-March-08			Currency Future	7.4000	7.3790	7.4043	7.3790	500.00
25/06/2007	\$ / R On 17-September-07			Currency Future	7.2300	7.2066	7.2302	7.2066	585.00
25/06/2007	\$ / R On 14-December-07			Currency Future	7.3200	7.2921	7.3163	7.2921	555.00
25/06/2007	ALBI On 07-February-08			Index Future	265.4800	265.5180	265.4830	265.5180	0.00
25/06/2007	ALBI On 02-August-07			Index Future	252.3500	252.3840	252.3520	252.3840	0.00
25/06/2007	ALBI On 01-November-07			Index Future	258.5300	258.5690	258.5320	258.5690	0.00
25/06/2007	CRD1 On 02-August-07			Index Future	108.1600	108.1200	108.1550	108.1200	10.00
25/06/2007	GOVI On 07-February-08			jGovi	265.3700	265.3050	265.3670	265.3050	30.00
25/06/2007	GOVI On 02-August-07			jGovi	253.1100	253.0480	253.1070	253.0480	94.00
25/06/2007	GOVI On 01-November-07			jGovi	258.8900	258.8340	258.8940	258.8340	118.00
25/06/2007	ILBI On 02-August-07			Index Future	278.2300	278.7440	278.2320	278.7440	0.00
25/06/2007	J153 On 31-August-10			jSwap	9.7800	9.7740	0.0683	0.0680	0.00
25/06/2007	J157 On 15-September-15			jSwap	9.2800	9.2690	0.0020	0.0011	0.00
25/06/2007	J186 On 21-December-26			jSwap	8.5300	8.5000	0.0950	0.0923	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
25/06/2007	J201 On 22-December-14			jSwap	9.3600	9.3470	0.0980	0.0972	0.00
25/06/2007	J203 On 15-September-17			jSwap	9.1200	9.0940	0.1095	0.1077	0.00
25/06/2007	J204 On 21-December-18			jSwap	9.0200	8.9920	0.1058	0.1041	0.00
25/06/2007	J207 On 15-January-20			jSwap	8.9600	8.9340	0.0744	0.0727	0.00
25/06/2007	JBAR On 21-December-05			jBar	9.7300	9.7250	0.0000	0.0000	0.00
25/06/2007	JFRA On 07-February-08			jFra	9.9900	9.9820	0.0243	0.0243	0.00
25/06/2007	JFRA On 02-August-07			jFra	9.8200	9.8230	0.0239	0.0239	0.00
25/06/2007	JFRA On 23-August-07			jFra	9.8500	9.8580	0.0185	0.0186	0.00
25/06/2007	JFRA On 01-November-07			jFra	10.0100	10.0050	0.0262	0.0262	0.00
25/06/2007	JN02 On 07-February-08			jNote	9.8200	9.7980	0.1757	0.1754	0.00
25/06/2007	JN02 On 02-August-07			jNote	9.9000	9.8800	0.1787	0.1784	0.00
25/06/2007	JN02 On 01-November-07			jNote	9.8800	9.8580	0.1783	0.1779	0.00
25/06/2007	JN05 On 07-February-08			jNote	9.4000	9.3820	0.3701	0.3696	0.00
25/06/2007	JN05 On 02-August-07			jNote	9.5200	9.5060	0.3739	0.3735	0.00
25/06/2007	JN05 On 01-November-07			jNote	9.4700	9.4540	0.3723	0.3718	0.00
25/06/2007	JN10 On 07-February-08			jNote	8.9000	8.8680	0.5775	0.5762	0.00
25/06/2007	JN10 On 02-August-07			jNote	9.0100	8.9860	0.5828	0.5816	0.00
25/06/2007	JN10 On 01-November-07			jNote	8.9600	8.9330	0.5807	0.5794	0.00
25/06/2007	JROD On 29-June-07			jRod	8.7800	8.7780	0.0022	0.0027	0.00
25/06/2007	JROD On 31-July-07			jRod	9.0600	9.0680	0.0029	0.0034	0.00
25/06/2007	JROD On 31-August-07			jRod	9.4600	9.4670	0.0038	0.0043	0.00
25/06/2007	JROD On 28-September-07			jRod	9.2600	9.2680	0.0064	0.0069	0.00
25/06/2007	JROD On 31-October-07			jRod	9.5000	9.5070	0.0076	0.0081	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
25/06/2007	JROD On 30-November-07			jRod	9.7200	9.7340	0.0086	0.0091	0.00
25/06/2007	JROD On 31-December-07			jRod	9.5100	9.5210	0.0114	0.0119	0.00
25/06/2007	OTH1 On 02-August-07			Index Future	248.0200	247.9810	248.0180	247.9810	15.00
25/06/2007	R153 On 07-February-08			Bond Future	8.9200	8.9150	115.0328	115.0328	0.00
25/06/2007	R153 On 02-August-07			Bond Future	8.9600	8.9600	116.2592	116.2592	1140.00
25/06/2007	R153 On 01-November-07			Bond Future	8.9600	8.9550	112.2446	112.2446	0.00
25/06/2007	R157 On 07-February-08			Bond Future	8.2100	8.2050	135.0182	135.0182	477.00
25/06/2007	R157 On 02-August-07			Bond Future	8.3000	8.3000	135.5402	135.5402	0.00
25/06/2007	R157 On 01-November-07			Bond Future	8.2500	8.2500	131.8208	131.8208	0.00
25/06/2007	R186 On 07-February-08			Bond Future	7.9000	7.8950	126.8323	126.8323	0.00
25/06/2007	R186 On 02-August-07			Bond Future	7.9900	7.9900	125.8564	125.8564	5.00
25/06/2007	R186 On 01-November-07			Bond Future	7.9500	7.9500	128.7926	128.7926	0.00
25/06/2007	R196 On 07-February-08			Bond Future	9.0500	9.0460	105.4738	105.4797	0.00
25/06/2007	R196 On 02-August-07			Bond Future	9.2800	9.2700	105.3633	105.3762	0.00
25/06/2007	R196 On 01-November-07			Bond Future	9.1600	9.1550	102.8399	102.8497	0.00
25/06/2007	R201 On 07-February-08			Bond Future	8.2200	8.2200	103.9850	103.9850	0.00
25/06/2007	R201 On 02-August-07			Bond Future	8.3600	8.3600	103.2210	103.2210	0.00
25/06/2007	R201 On 01-November-07			Bond Future	8.3000	8.3000	105.6665	105.6665	0.00
25/06/2007	R203 On 07-February-08			Bond Future	8.0900	8.0650	104.4742	104.6069	0.00
25/06/2007	R203 On 02-August-07			Bond Future	8.2100	8.1900	103.5079	103.6439	0.00
25/06/2007	R203 On 01-November-07			Bond Future	8.1600	8.1350	101.7969	101.9313	0.00
25/06/2007	R204 On 07-February-08			Bond Future	8.0800	8.0500	100.5711	100.7849	0.00
25/06/2007	R204 On 02-August-07			Bond Future	8.1900	8.1600	99.6234	99.8410	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
25/06/2007	R204 On 01-November-07			Bond Future	8.1400	8.1100	101.9897	102.2055	0.00
25/06/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	27759	29825	27759	29825	0.00
25/06/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	5643	5533	5643	5533	0.00
25/06/2007	R206 On 07-February-08			Bond Future	8.2000	8.2000	97.3340	97.3340	0.00
25/06/2007	R206 On 02-August-07			Bond Future	8.3600	8.3600	96.2451	96.2451	0.00
25/06/2007	R206 On 01-November-07			Bond Future	8.2900	8.2900	98.5395	98.5395	0.00
25/06/2007	R207 On 07-February-08			Bond Future	8.0400	8.0350	94.5978	94.5978	0.00
25/06/2007	R207 On 02-August-07			Bond Future	8.1400	8.1350	93.6016	93.6016	0.00
25/06/2007	R207 On 01-November-07			Bond Future	8.1000	8.0950	95.7580	95.7580	0.00
25/06/2007	R209 On 07-February-08			Bond Future	7.6000	7.5950	86.7601	86.7601	0.00
25/06/2007	R209 On 02-August-07			Bond Future	7.6900	7.6850	85.6706	85.6706	631.00
25/06/2007	R209 On 01-November-07			Bond Future	7.6500	7.6450	84.5423	84.5423	0.00
25/06/2007	TRT1 On 02-August-07			Index Future	250.0600	249.9970	250.0550	249.9970	500.00
26/06/2007	\$ / R On 17-March-08			Currency Future	7.4400	7.4043	7.4427	7.4043	500.00
26/06/2007	\$ / R On 17-September-07			Currency Future	7.2700	7.2302	7.2669	7.2302	885.00
26/06/2007	\$ / R On 14-December-07			Currency Future	7.3500	7.3163	7.3529	7.3163	885.00
26/06/2007	ALBI On 07-February-08			Index Future	264.6500	265.4830	264.6520	265.4830	0.00
26/06/2007	ALBI On 02-August-07			Index Future	251.5700	252.3520	251.5680	252.3520	0.00
26/06/2007	ALBI On 01-November-07			Index Future	257.7300	258.5320	257.7250	258.5320	0.00
26/06/2007	CRD1 On 02-August-07			Index Future	107.8100	108.1550	107.8070	108.1550	10.00
26/06/2007	GOVI On 07-February-08			jGovi	264.2300	265.3670	264.2300	265.3670	30.00
26/06/2007	GOVI On 02-August-07			jGovi	252.0200	253.1070	252.0230	253.1070	94.00
26/06/2007	GOVI On 01-November-07			jGovi	257.7900	258.8940	257.7850	258.8940	118.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2007	ILBI On 02-August-07			Index Future	278.2600	278.2320	278.2580	278.2320	0.00
26/06/2007	J153 On 31-August-10			jSwap	9.8000	9.7820	0.0688	0.0683	0.00
26/06/2007	J157 On 15-September-15			jSwap	9.3300	9.2830	0.0050	0.0020	0.00
26/06/2007	J186 On 21-December-26			jSwap	8.5900	8.5310	0.1005	0.0950	0.00
26/06/2007	J201 On 22-December-14			jSwap	9.4100	9.3620	0.1004	0.0980	0.00
26/06/2007	J203 On 15-September-17			jSwap	9.1600	9.1200	0.1122	0.1095	0.00
26/06/2007	J204 On 21-December-18			jSwap	9.0700	9.0160	0.1093	0.1058	0.00
26/06/2007	J207 On 15-January-20			jSwap	9.0100	8.9560	0.0785	0.0744	0.00
26/06/2007	JBAR On 21-December-05			jBar	9.7300	9.7250	0.0000	0.0000	0.00
26/06/2007	JFRA On 07-February-08			jFra	10.0000	9.9930	0.0243	0.0243	0.00
26/06/2007	JFRA On 02-August-07			jFra	9.8100	9.8180	0.0239	0.0239	0.00
26/06/2007	JFRA On 23-August-07			jFra	9.8400	9.8460	0.0185	0.0185	0.00
26/06/2007	JFRA On 01-November-07			jFra	10.0000	10.0080	0.0262	0.0262	0.00
26/06/2007	JN02 On 07-February-08			jNote	9.8400	9.8160	0.1761	0.1757	0.00
26/06/2007	JN02 On 02-August-07			jNote	9.9100	9.9000	0.1788	0.1787	0.00
26/06/2007	JN02 On 01-November-07			jNote	9.8900	9.8780	0.1785	0.1783	0.00
26/06/2007	JN05 On 07-February-08			jNote	9.4300	9.3980	0.3711	0.3701	0.00
26/06/2007	JN05 On 02-August-07			jNote	9.5500	9.5200	0.3748	0.3739	0.00
26/06/2007	JN05 On 01-November-07			jNote	9.5000	9.4690	0.3732	0.3723	0.00
26/06/2007	JN10 On 07-February-08			jNote	8.9500	8.8970	0.5797	0.5775	0.00
26/06/2007	JN10 On 02-August-07			jNote	9.0600	9.0130	0.5849	0.5828	0.00

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26/06/2007	JN10 On 01-November-07			jNote	9.0100	8.9610	0.5828	0.5807	0.00
26/06/2007	JROD On 29-June-07			jRod	8.7800	8.7770	0.0022	0.0022	0.00
26/06/2007	JROD On 31-July-07			jRod	9.0500	9.0590	0.0029	0.0029	0.00
26/06/2007	JROD On 31-August-07			jRod	9.4500	9.4550	0.0038	0.0038	0.00
26/06/2007	JROD On 28-September-07			jRod	9.2600	9.2610	0.0064	0.0064	0.00
26/06/2007	JROD On 31-October-07			jRod	9.5000	9.4970	0.0076	0.0076	0.00
26/06/2007	JROD On 30-November-07			jRod	9.7300	9.7200	0.0086	0.0086	0.00
26/06/2007	JROD On 31-December-07			jRod	9.5200	9.5090	0.0114	0.0114	0.00
26/06/2007	OTH1 On 02-August-07			Index Future	246.6700	248.0180	246.6650	248.0180	15.00
26/06/2007	R153 On 07-February-08			Bond Future	8.9300	8.9150	115.0092	115.0328	0.00
26/06/2007	R153 On 02-August-07			Bond Future	8.9700	8.9600	116.2311	116.2592	1140.00
26/06/2007	R153 On 01-November-07			Bond Future	8.9700	8.9550	112.2187	112.2446	0.00
26/06/2007	R157 On 07-February-08			Bond Future	8.2500	8.2050	134.7544	135.0182	477.00
26/06/2007	R157 On 02-August-07			Bond Future	8.3400	8.3000	135.2630	135.5402	0.00
26/06/2007	R157 On 01-November-07			Bond Future	8.2900	8.2500	131.5498	131.8208	0.00
26/06/2007	R186 On 07-February-08			Bond Future	7.9400	7.8950	126.3718	126.8323	0.00
26/06/2007	R186 On 02-August-07			Bond Future	8.0300	7.9900	125.3952	125.8564	5.00
26/06/2007	R186 On 01-November-07			Bond Future	7.9900	7.9500	128.3320	128.7926	0.00
26/06/2007	R196 On 07-February-08			Bond Future	9.1000	9.0520	105.4296	105.4738	0.00
26/06/2007	R196 On 02-August-07			Bond Future	9.3100	9.2790	105.3144	105.3633	0.00
26/06/2007	R196 On 01-November-07			Bond Future	9.2000	9.1630	102.7922	102.8399	0.00
26/06/2007	R201 On 07-February-08			Bond Future	8.2500	8.2200	103.8275	103.9850	0.00
26/06/2007	R201 On 02-August-07			Bond Future	8.3900	8.3600	103.0563	103.2210	0.00
26/06/2007	R201 On 01-November-07			Bond Future	8.3300	8.3000	105.5053	105.6665	0.00

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26/06/2007	R203 On 07-February-08			Bond Future	8.1300	8.0850	104.2093	104.4742	0.00
26/06/2007	R203 On 02-August-07			Bond Future	8.2500	8.2100	103.2367	103.5079	0.00
26/06/2007	R203 On 01-November-07			Bond Future	8.2000	8.1550	101.5288	101.7969	0.00
26/06/2007	R204 On 07-February-08			Bond Future	8.1200	8.0800	100.2872	100.5711	0.00
26/06/2007	R204 On 02-August-07			Bond Future	8.2300	8.1900	99.3342	99.6234	0.00
26/06/2007	R204 On 01-November-07			Bond Future	8.1800	8.1400	101.7031	101.9897	0.00
26/06/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	25495	27759	25495	27759	0.00
26/06/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	6271	5643	6271	5643	0.00
26/06/2007	R206 On 07-February-08			Bond Future	8.2300	8.2000	97.1983	97.3340	0.00
26/06/2007	R206 On 02-August-07			Bond Future	8.3900	8.3600	96.1021	96.2451	0.00
26/06/2007	R206 On 01-November-07			Bond Future	8.3200	8.2900	98.3999	98.5395	0.00
26/06/2007	R207 On 07-February-08			Bond Future	8.0800	8.0350	94.3072	94.5978	0.00
26/06/2007	R207 On 02-August-07			Bond Future	8.1800	8.1350	93.3072	93.6016	0.00
26/06/2007	R207 On 01-November-07			Bond Future	8.1400	8.0950	95.4656	95.7580	0.00
26/06/2007	R209 On 07-February-08			Bond Future	7.6400	7.5950	86.3579	86.7601	0.00
26/06/2007	R209 On 02-August-07			Bond Future	7.7300	7.6850	85.2738	85.6706	631.00
26/06/2007	R209 On 01-November-07			Bond Future	7.6900	7.6450	84.1431	84.5423	0.00
26/06/2007	TRT1 On 02-August-07			Index Future	248.9800	250.0550	248.9780	250.0550	500.00
27/06/2007	\$ / R On 17-March-08			Currency Future	7.4400	7.4427	7.4376	7.4427	500.00
27/06/2007	\$ / R On 17-September-07			Currency Future	7.2600	7.2669	7.2593	7.2669	586.00
27/06/2007	\$ / R On 14-December-07			Currency Future	7.3500	7.3529	7.3468	7.3529	585.00
27/06/2007	ALBI On 07-February-08			Index Future	263.4100	264.6520	263.4050	264.6520	0.00
27/06/2007	ALBI On 02-August-07			Index Future	250.3500	251.5680	250.3500	251.5680	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
27/06/2007	ALBI On 01-November-07			Index Future	256.4900	257.7250	256.4850	257.7250	0.00
27/06/2007	CRD1 On 02-August-07			Index Future	107.5500	107.8070	107.5500	107.8070	10.00
27/06/2007	GOVI On 07-February-08			jGovi	263.3600	264.2300	263.3560	264.2300	30.00
27/06/2007	GOVI On 02-August-07			jGovi	251.1900	252.0230	251.1900	252.0230	94.00
27/06/2007	GOVI On 01-November-07			jGovi	256.9300	257.7850	256.9315	257.7850	118.00
27/06/2007	ILBI On 02-August-07			Index Future	278.3500	278.2580	278.3460	278.2580	0.00
27/06/2007	J153 On 31-August-10			jSwap	9.8400	9.7990	0.0700	0.0688	0.00
27/06/2007	J157 On 15-September-15			jSwap	9.4100	9.3340	0.0092	0.0050	0.00
27/06/2007	J186 On 21-December-26			jSwap	8.6800	8.5940	0.1074	0.1005	0.00
27/06/2007	J201 On 22-December-14			jSwap	9.4800	9.4090	0.1039	0.1004	0.00
27/06/2007	J203 On 15-September-17			jSwap	9.2500	9.1630	0.1174	0.1122	0.00
27/06/2007	J204 On 21-December-18			jSwap	9.1500	9.0690	0.1146	0.1093	0.00
27/06/2007	J207 On 15-January-20			jSwap	9.0900	9.0110	0.0840	0.0785	0.00
27/06/2007	JBAR On 21-December-05			jBar	9.7300	9.7250	0.0000	0.0000	0.00
27/06/2007	JFRA On 07-February-08			jFra	10.0400	9.9970	0.0244	0.0243	0.00
27/06/2007	JFRA On 02-August-07			jFra	9.8200	9.8130	0.0239	0.0239	0.00
27/06/2007	JFRA On 23-August-07			jFra	9.8500	9.8370	0.0186	0.0185	0.00
27/06/2007	JFRA On 01-November-07			jFra	10.0400	10.0030	0.0263	0.0262	0.00
27/06/2007	JN02 On 07-February-08			jNote	9.8800	9.8370	0.1767	0.1761	0.00
27/06/2007	JN02 On 02-August-07			jNote	9.9400	9.9090	0.1793	0.1788	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
27/06/2007	JN02 On 01-November-07			jNote	9.9300	9.8930	0.1791	0.1785	0.00
27/06/2007	JN05 On 07-February-08			jNote	9.5000	9.4300	0.3733	0.3711	0.00
27/06/2007	JN05 On 02-August-07			jNote	9.6100	9.5460	0.3767	0.3748	0.00
27/06/2007	JN05 On 01-November-07			jNote	9.5600	9.4980	0.3752	0.3732	0.00
27/06/2007	JN10 On 07-February-08			jNote	9.0400	8.9460	0.5835	0.5797	0.00
27/06/2007	JN10 On 02-August-07			jNote	9.1400	9.0580	0.5886	0.5849	0.00
27/06/2007	JN10 On 01-November-07			jNote	9.1000	9.0080	0.5866	0.5828	0.00
27/06/2007	JROD On 29-June-07			jRod	8.7800	8.7770	0.0022	0.0022	0.00
27/06/2007	JROD On 31-July-07			jRod	9.0500	9.0520	0.0029	0.0029	0.00
27/06/2007	JROD On 31-August-07			jRod	9.4400	9.4450	0.0038	0.0038	0.00
27/06/2007	JROD On 28-September-07			jRod	9.2500	9.2570	0.0064	0.0064	0.00
27/06/2007	JROD On 31-October-07			jRod	9.5000	9.4970	0.0076	0.0076	0.00
27/06/2007	JROD On 30-November-07			jRod	9.7200	9.7250	0.0086	0.0086	0.00
27/06/2007	JROD On 31-December-07			jRod	9.5100	9.5150	0.0114	0.0114	0.00
27/06/2007	OTH1 On 02-August-07			Index Future	245.7100	246.6650	245.7060	246.6650	15.00
27/06/2007	R153 On 07-February-08			Bond Future	9.0100	8.9250	114.8205	115.0092	0.00
27/06/2007	R153 On 02-August-07			Bond Future	9.0500	8.9700	116.0070	116.2311	1140.00
27/06/2007	R153 On 01-November-07			Bond Future	9.0500	8.9650	112.0114	112.2187	0.00
27/06/2007	R157 On 07-February-08			Bond Future	8.3600	8.2450	134.0324	134.7544	477.00
27/06/2007	R157 On 02-August-07			Bond Future	8.4500	8.3400	134.5047	135.2630	0.00
27/06/2007	R157 On 01-November-07			Bond Future	8.4000	8.2900	130.8084	131.5498	0.00
27/06/2007	R186 On 07-February-08			Bond Future	8.0700	7.9350	124.8924	126.3718	0.00
27/06/2007	R186 On 02-August-07			Bond Future	8.1600	8.0300	123.9142	125.3952	5.00
27/06/2007	R186 On 01-November-07			Bond Future	8.1200	7.9900	126.8528	128.3320	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
27/06/2007	R196 On 07-February-08			Bond Future	9.1800	9.0970	105.3461	105.4296	0.00
27/06/2007	R196 On 02-August-07			Bond Future	9.3800	9.3130	105.2211	105.3144	0.00
27/06/2007	R196 On 01-November-07			Bond Future	9.2800	9.2020	102.6993	102.7922	0.00
27/06/2007	R201 On 07-February-08			Bond Future	8.3700	8.2500	103.2008	103.8275	0.00
27/06/2007	R201 On 02-August-07			Bond Future	8.5100	8.3900	102.4008	103.0563	0.00
27/06/2007	R201 On 01-November-07			Bond Future	8.4500	8.3300	104.8637	105.5053	0.00
27/06/2007	R203 On 07-February-08			Bond Future	8.2300	8.1250	103.5512	104.2093	0.00
27/06/2007	R203 On 02-August-07			Bond Future	8.3500	8.2500	102.5629	103.2367	0.00
27/06/2007	R203 On 01-November-07			Bond Future	8.3000	8.1950	100.8625	101.5288	0.00
27/06/2007	R204 On 07-February-08			Bond Future	8.2300	8.1200	99.5117	100.2872	0.00
27/06/2007	R204 On 02-August-07			Bond Future	8.3400	8.2300	98.5449	99.3342	0.00
27/06/2007	R204 On 01-November-07			Bond Future	8.2900	8.1800	100.9204	101.7031	0.00
27/06/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	19976	25495	19976	25495	0.00
27/06/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	8645	6271	8645	6271	0.00
27/06/2007	R206 On 07-February-08			Bond Future	8.3500	8.2300	96.6579	97.1983	0.00
27/06/2007	R206 On 02-August-07			Bond Future	8.5100	8.3900	95.5324	96.1021	0.00
27/06/2007	R206 On 01-November-07			Bond Future	8.4400	8.3200	97.8441	98.3999	0.00
27/06/2007	R207 On 07-February-08			Bond Future	8.1900	8.0750	93.5143	94.3072	0.00
27/06/2007	R207 On 02-August-07			Bond Future	8.2900	8.1750	92.5041	93.3072	0.00
27/06/2007	R207 On 01-November-07			Bond Future	8.2500	8.1350	94.6677	95.4656	0.00
27/06/2007	R209 On 07-February-08			Bond Future	7.7700	7.6350	85.0717	86.3579	0.00
27/06/2007	R209 On 02-August-07			Bond Future	7.8600	7.7250	84.0052	85.2738	631.00
27/06/2007	R209 On 01-November-07			Bond Future	7.8200	7.6850	82.8669	84.1431	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
27/06/2007	TRT1 On 02-August-07			Index Future	248.1500	248.9780	248.1520	248.9780	500.00
28/06/2007	\$ / R On 17-March-08			Currency Future	7.3400	7.4376	7.3397	7.4376	500.00
28/06/2007	\$ / R On 17-September-07			Currency Future	7.1600	7.2593	7.1580	7.2593	586.00
28/06/2007	\$ / R On 14-December-07			Currency Future	7.2500	7.3468	7.2480	7.3468	585.00
28/06/2007	ALBI On 07-February-08			Index Future	262.8000	263.4050	262.7960	263.4050	0.00
28/06/2007	ALBI On 02-August-07			Index Future	249.5500	250.3500	249.5460	250.3500	0.00
28/06/2007	ALBI On 01-November-07			Index Future	255.7300	256.4850	255.7280	256.4850	0.00
28/06/2007	CRD1 On 02-August-07			Index Future	107.3200	107.5500	107.3240	107.5500	10.00
28/06/2007	GOVI On 07-February-08			jGovi	262.5900	263.3560	262.5900	263.3560	30.00
28/06/2007	GOVI On 02-August-07			jGovi	250.4600	251.1900	250.4595	251.1900	94.00
28/06/2007	GOVI On 01-November-07			jGovi	256.1800	256.9315	256.1845	256.9315	118.00
28/06/2007	ILBI On 02-August-07			Index Future	278.3300	278.3460	278.3330	278.3460	0.00
28/06/2007	J153 On 31-August-10			jSwap	9.9600	9.8410	0.0734	0.0700	0.00
28/06/2007	J157 On 15-September-15			jSwap	9.5000	9.4070	0.0146	0.0092	0.00
28/06/2007	J186 On 21-December-26			jSwap	8.7700	8.6760	0.1150	0.1074	0.00
28/06/2007	J201 On 22-December-14			jSwap	9.5800	9.4800	0.1088	0.1039	0.00
28/06/2007	J203 On 15-September-17			jSwap	9.3500	9.2450	0.1237	0.1174	0.00
28/06/2007	J204 On 21-December-18			jSwap	9.2500	9.1500	0.1211	0.1146	0.00
28/06/2007	J207 On 15-January-20			jSwap	9.1800	9.0850	0.0910	0.0840	0.00
28/06/2007	JBAR On 21-December-05			jBar	9.7600	9.7290	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
28/06/2007	JFRA On 07-February-08			jFra	10.2400	10.0390	0.0249	0.0244	0.00
28/06/2007	JFRA On 02-August-07			jFra	9.9300	9.8240	0.0242	0.0239	0.00
28/06/2007	JFRA On 23-August-07			jFra	9.9600	9.8540	0.0187	0.0186	0.00
28/06/2007	JFRA On 01-November-07			jFra	10.2700	10.0410	0.0268	0.0263	0.00
28/06/2007	JN02 On 07-February-08			jNote	10.0200	9.8770	0.1789	0.1767	0.00
28/06/2007	JN02 On 02-August-07			jNote	10.0900	9.9360	0.1817	0.1793	0.00
28/06/2007	JN02 On 01-November-07			jNote	10.0800	9.9270	0.1815	0.1791	0.00
28/06/2007	JN05 On 07-February-08			jNote	9.6000	9.4980	0.3763	0.3733	0.00
28/06/2007	JN05 On 02-August-07			jNote	9.7200	9.6050	0.3798	0.3767	0.00
28/06/2007	JN05 On 01-November-07			jNote	9.6700	9.5620	0.3784	0.3752	0.00
28/06/2007	JN10 On 07-February-08			jNote	9.1400	9.0360	0.5874	0.5835	0.00
28/06/2007	JN10 On 02-August-07			jNote	9.2500	9.1440	0.5926	0.5886	0.00
28/06/2007	JN10 On 01-November-07			jNote	9.2000	9.0960	0.5906	0.5866	0.00
28/06/2007	JROD On 29-June-07			jRod	8.7800	8.7770	0.0000	0.0022	0.00
28/06/2007	JROD On 31-July-07			jRod	9.0500	9.0480	0.0029	0.0029	0.00
28/06/2007	JROD On 31-August-07			jRod	9.4500	9.4390	0.0038	0.0038	0.00
28/06/2007	JROD On 28-September-07			jRod	9.2600	9.2540	0.0065	0.0064	0.00
28/06/2007	JROD On 31-October-07			jRod	9.5100	9.4950	0.0077	0.0076	0.00
28/06/2007	JROD On 30-November-07			jRod	9.7400	9.7230	0.0087	0.0086	0.00
28/06/2007	JROD On 31-December-07			jRod	9.5300	9.5130	0.0115	0.0114	0.00
28/06/2007	OTH1 On 02-August-07			Index Future	244.7200	245.7060	244.7230	245.7060	15.00
28/06/2007	R153 On 07-February-08			Bond Future	9.0700	9.0050	114.6792	114.8205	0.00
28/06/2007	R153 On 02-August-07			Bond Future	9.1100	9.0500	115.8393	116.0070	1140.00
28/06/2007	R153 On 01-November-07			Bond Future	9.1100	9.0450	111.8562	112.0114	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
28/06/2007	R157 On 07-February-08			Bond Future	8.4100	8.3550	133.7059	134.0324	477.00
28/06/2007	R157 On 02-August-07			Bond Future	8.5000	8.4500	134.1620	134.5047	0.00
28/06/2007	R157 On 01-November-07			Bond Future	8.4500	8.4000	130.4732	130.8084	0.00
28/06/2007	R186 On 07-February-08			Bond Future	8.1400	8.0650	124.1067	124.8924	0.00
28/06/2007	R186 On 02-August-07			Bond Future	8.2300	8.1600	123.1279	123.9142	5.00
28/06/2007	R186 On 01-November-07			Bond Future	8.1900	8.1200	126.0673	126.8528	0.00
28/06/2007	R196 On 07-February-08			Bond Future	9.1900	9.1820	105.3392	105.3461	0.00
28/06/2007	R196 On 02-August-07			Bond Future	9.4600	9.3780	105.1050	105.2211	0.00
28/06/2007	R196 On 01-November-07			Bond Future	9.3400	9.2780	102.6284	102.6993	0.00
28/06/2007	R201 On 07-February-08			Bond Future	8.4200	8.3700	102.9411	103.2008	0.00
28/06/2007	R201 On 02-August-07			Bond Future	8.5600	8.5100	102.1292	102.4008	0.00
28/06/2007	R201 On 01-November-07			Bond Future	8.5000	8.4500	104.5978	104.8637	0.00
28/06/2007	R203 On 07-February-08			Bond Future	8.2900	8.2250	103.1591	103.5512	0.00
28/06/2007	R203 On 02-August-07			Bond Future	8.4100	8.3500	102.1614	102.5629	0.00
28/06/2007	R203 On 01-November-07			Bond Future	8.3600	8.2950	100.4655	100.8625	0.00
28/06/2007	R204 On 07-February-08			Bond Future	8.2900	8.2300	99.0921	99.5117	0.00
28/06/2007	R204 On 02-August-07			Bond Future	8.4000	8.3400	98.1179	98.5449	0.00
28/06/2007	R204 On 01-November-07			Bond Future	8.3500	8.2900	100.4969	100.9204	0.00
28/06/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	17172	19976	17172	19976	0.00
28/06/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	10111	8645	10111	8645	0.00
28/06/2007	R206 On 07-February-08			Bond Future	8.4000	8.3500	96.4338	96.6579	0.00
28/06/2007	R206 On 02-August-07			Bond Future	8.5600	8.5100	95.2963	95.5324	0.00
28/06/2007	R206 On 01-November-07			Bond Future	8.4900	8.4400	97.6136	97.8441	0.00
28/06/2007	R207 On 07-February-08			Bond Future	8.2500	8.1850	93.0856	93.5143	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
28/06/2007	R207 On 02-August-07			Bond Future	8.3500	8.2850	92.0700	92.5041	0.00
28/06/2007	R207 On 01-November-07			Bond Future	8.3100	8.2450	94.2364	94.6677	0.00
28/06/2007	R209 On 07-February-08			Bond Future	7.8500	7.7650	84.2959	85.0717	0.00
28/06/2007	R209 On 02-August-07			Bond Future	7.9400	7.8550	83.2402	84.0052	631.00
28/06/2007	R209 On 01-November-07			Bond Future	7.9000	7.8150	82.0972	82.8669	0.00
28/06/2007	TRT1 On 02-August-07			Index Future	247.4300	248.1520	247.4250	248.1520	500.00
29/06/2007	\$ / R On 17-March-08			Currency Future	7.3000	7.3397	7.3023	7.3397	500.00
29/06/2007	\$ / R On 17-September-07			Currency Future	7.1200	7.1580	7.1222	7.1580	596.00
29/06/2007	\$ / R On 14-December-07			Currency Future	7.2100	7.2480	7.2114	7.2480	585.00
29/06/2007	ALBI On 07-February-08			Index Future	262.8000	262.7960	262.7960	262.7960	0.00
29/06/2007	ALBI On 02-August-07			Index Future	249.5500	249.5460	249.5460	249.5460	0.00
29/06/2007	ALBI On 01-November-07			Index Future	255.7300	255.7280	255.7280	255.7280	0.00
29/06/2007	CRD1 On 02-August-07			Index Future	107.4100	107.3240	107.4120	107.3240	10.00
29/06/2007	GOVI On 07-February-08			jGovi	262.8200	262.5900	262.8170	262.5900	30.00
29/06/2007	GOVI On 02-August-07			jGovi	250.6800	250.4595	250.6760	250.4595	70.00
29/06/2007	GOVI On 01-November-07			jGovi	256.4100	256.1845	256.4055	256.1845	118.00
29/06/2007	ILBI On 02-August-07			Index Future	278.3300	278.3330	278.3330	278.3330	0.00
29/06/2007	J153 On 31-August-10			jSwap	9.9100	9.9570	0.0720	0.0734	0.00
29/06/2007	J157 On 15-September-15			jSwap	9.4400	9.4990	0.0113	0.0146	0.00
29/06/2007	J186 On 21-December-26			jSwap	8.7000	8.7670	0.1091	0.1150	0.00
29/06/2007	J201 On 22-December-14			jSwap	9.5200	9.5800	0.1058	0.1088	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
29/06/2007	J203 On 15-September-17			jSwap	9.2800	9.3460	0.1197	0.1237	0.00
29/06/2007	J204 On 21-December-18			jSwap	9.1800	9.2520	0.1167	0.1211	0.00
29/06/2007	J207 On 15-January-20			jSwap	9.1200	9.1820	0.0863	0.0910	0.00
29/06/2007	JBAR On 21-December-05			jBar	9.7800	9.7580	0.0000	0.0000	0.00
29/06/2007	JFRA On 07-February-08			jFra	10.2200	10.2410	0.0248	0.0249	0.00
29/06/2007	JFRA On 02-August-07			jFra	9.9200	9.9250	0.0241	0.0242	0.00
29/06/2007	JFRA On 23-August-07			jFra	9.9800	9.9600	0.0188	0.0187	0.00
29/06/2007	JFRA On 01-November-07			jFra	10.2100	10.2680	0.0267	0.0268	0.00
29/06/2007	JN02 On 07-February-08			jNote	9.9700	10.0160	0.1782	0.1789	0.00
29/06/2007	JN02 On 02-August-07			jNote	10.0700	10.0900	0.1813	0.1817	0.00
29/06/2007	JN02 On 01-November-07			jNote	10.0500	10.0820	0.1809	0.1815	0.00
29/06/2007	JN05 On 07-February-08			jNote	9.5300	9.6010	0.3741	0.3763	0.00
29/06/2007	JN05 On 02-August-07			jNote	9.6500	9.7150	0.3779	0.3798	0.00
29/06/2007	JN05 On 01-November-07			jNote	9.6100	9.6730	0.3763	0.3784	0.00
29/06/2007	JN10 On 07-February-08			jNote	9.0700	9.1360	0.5845	0.5874	0.00
29/06/2007	JN10 On 02-August-07			jNote	9.1800	9.2490	0.5899	0.5926	0.00
29/06/2007	JN10 On 01-November-07			jNote	9.1300	9.2020	0.5878	0.5906	0.00
29/06/2007	JROD On 29-June-07			jRod	8.7800	8.7770	8.7770	0.0000	0.00
29/06/2007	JROD On 31-July-07			jRod	9.0400	9.0480	0.0033	0.0029	0.00
29/06/2007	JROD On 31-August-07			jRod	9.4500	9.4480	0.0043	0.0038	0.00
29/06/2007	JROD On 28-September-07			jRod	9.7800	9.2640	0.0050	0.0065	0.00
29/06/2007	JROD On 31-October-07			jRod	9.5300	9.5110	0.0082	0.0077	0.00
29/06/2007	JROD On 30-November-07			jRod	9.7800	9.7430	0.0094	0.0087	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
29/06/2007	JROD On 31-December-07			jRod	9.9700	9.5290	0.0103	0.0115	0.00
29/06/2007	OTH1 On 02-August-07			Index Future	244.9400	244.7230	244.9360	244.7230	15.00
29/06/2007	R153 On 07-February-08			Bond Future	9.0400	9.0650	114.7498	114.6792	0.00
29/06/2007	R153 On 02-August-07			Bond Future	9.0800	9.1100	115.9231	115.8393	1140.00
29/06/2007	R153 On 01-November-07			Bond Future	9.0800	9.1050	111.9337	111.8562	0.00
29/06/2007	R157 On 07-February-08			Bond Future	8.3900	8.4050	133.8364	133.7059	477.00
29/06/2007	R157 On 02-August-07			Bond Future	8.4800	8.5000	134.2989	134.1620	0.00
29/06/2007	R157 On 01-November-07			Bond Future	8.4300	8.4500	130.6071	130.4732	0.00
29/06/2007	R186 On 07-February-08			Bond Future	8.1300	8.1350	124.2185	124.1067	0.00
29/06/2007	R186 On 02-August-07			Bond Future	8.2200	8.2300	123.2397	123.1279	5.00
29/06/2007	R186 On 01-November-07			Bond Future	8.1800	8.1900	126.1790	126.0673	0.00
29/06/2007	R196 On 07-February-08			Bond Future	9.2100	9.1890	105.3186	105.3392	0.00
29/06/2007	R196 On 02-August-07			Bond Future	9.4200	9.4590	105.1580	105.1050	0.00
29/06/2007	R196 On 01-November-07			Bond Future	9.3200	9.3360	102.6541	102.6284	0.00
29/06/2007	R201 On 07-February-08			Bond Future	8.4100	8.4200	102.9930	102.9411	0.00
29/06/2007	R201 On 02-August-07			Bond Future	8.5500	8.5600	102.1835	102.1292	0.00
29/06/2007	R201 On 01-November-07			Bond Future	8.4900	8.5000	104.6509	104.5978	0.00
29/06/2007	R203 On 07-February-08			Bond Future	8.2700	8.2850	103.2896	103.1591	0.00
29/06/2007	R203 On 02-August-07			Bond Future	8.3900	8.4100	102.2950	102.1614	0.00
29/06/2007	R203 On 01-November-07			Bond Future	8.3400	8.3550	100.5976	100.4655	0.00
29/06/2007	R204 On 07-February-08			Bond Future	8.2700	8.2900	99.2317	99.0921	0.00
29/06/2007	R204 On 02-August-07			Bond Future	8.3800	8.4000	98.2600	98.1179	0.00
29/06/2007	R204 On 01-November-07			Bond Future	8.3300	8.3500	100.6378	100.4969	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
29/06/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	17836	17172	17836	17172	0.00
29/06/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	9354	10111	9354	10111	0.00
29/06/2007	R206 On 07-February-08			Bond Future	8.3900	8.4000	96.4785	96.4338	0.00
29/06/2007	R206 On 02-August-07			Bond Future	8.5500	8.5600	95.3435	95.2963	0.00
29/06/2007	R206 On 01-November-07			Bond Future	8.4800	8.4900	97.6596	97.6136	0.00
29/06/2007	R207 On 07-February-08			Bond Future	8.2300	8.2450	93.2282	93.0856	0.00
29/06/2007	R207 On 02-August-07			Bond Future	8.3300	8.3450	92.2144	92.0700	0.00
29/06/2007	R207 On 01-November-07			Bond Future	8.2900	8.3050	94.3799	94.2364	0.00
29/06/2007	R209 On 07-February-08			Bond Future	7.8500	7.8450	84.2959	84.2959	0.00
29/06/2007	R209 On 02-August-07			Bond Future	7.9400	7.9350	83.2402	83.2402	631.00
29/06/2007	R209 On 01-November-07			Bond Future	7.9000	7.8950	82.0972	82.0972	0.00
29/06/2007	TRT1 On 02-August-07			Index Future	247.6400	247.4250	247.6390	247.4250	500.00