



Derivatives Weekly Statistics Report

From 2007/01/29 To 2007/02/02

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2007	CRD1 On 01-February-07			Index Future	107.2100	107.3570	107.2080	107.3570	0.00
29/01/2007	CRD1 On 03-May-07			Index Future	109.5600	109.6860	109.5610	109.6860	10.00
29/01/2007	GOVI On 01-February-07			jGovi	249.4400	249.9380	249.4400	249.9380	0.00
29/01/2007	GOVI On 03-May-07			jGovi	254.9200	255.3600	254.9170	255.3600	144.00
29/01/2007	GOVI On 02-August-07			jGovi	260.5100	260.9030	260.5110	260.9030	175.00
29/01/2007	ILBI On 01-February-07			Index Future	270.6700	270.7030	270.6740	270.7030	0.00
29/01/2007	ILBI On 03-May-07			Index Future	276.9600	276.9810	276.9620	276.9810	0.00
29/01/2007	J153 On 31-August-10			jSwap	8.8200	8.7930	0.0453	0.0442	0.00
29/01/2007	J157 On 15-September-15			jSwap	8.5200	8.4790	0.0463	0.0491	0.00
29/01/2007	J186 On 21-December-26			jSwap	8.0100	7.9950	0.0501	0.0486	0.00
29/01/2007	J194 On 28-February-08			jSwap	9.1100	9.0910	0.0229	0.0226	0.00
29/01/2007	J201 On 22-December-14			jSwap	8.5500	8.5160	0.0602	0.0582	0.00
29/01/2007	J203 On 15-September-17			jSwap	8.4300	8.3900	0.0675	0.0646	0.00
29/01/2007	J204 On 21-December-18			jSwap	8.3700	8.3240	0.0652	0.0618	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
29/01/2007	J207 On 15-January-20			jSwap	8.3100	8.2640	0.0244	0.0206	0.00
29/01/2007	JBAR On 21-December-05			jBar	9.2600	9.2250	0.0000	0.0000	0.00
29/01/2007	JFRA On 01-February-07			jFra	9.2800	9.2730	0.0226	0.0226	0.00
29/01/2007	JFRA On 07-February-08			jFra	8.9900	8.9860	0.0219	0.0219	0.00
29/01/2007	JFRA On 03-May-07			jFra	9.3000	9.2640	0.0227	0.0226	0.00
29/01/2007	JFRA On 02-August-07			jFra	9.2700	9.2410	0.0226	0.0225	0.00
29/01/2007	JFRA On 01-November-07			jFra	9.1600	9.1320	0.0240	0.0239	0.00
29/01/2007	JN02 On 01-February-07			jNote	9.0200	8.9950	0.1642	0.1638	0.00
29/01/2007	JN02 On 03-May-07			jNote	8.9300	8.9030	0.1627	0.1622	0.00
29/01/2007	JN02 On 02-August-07			jNote	8.8200	8.7930	0.1609	0.1604	0.00
29/01/2007	JN05 On 01-February-07			jNote	8.6200	8.5780	0.3460	0.3445	0.00
29/01/2007	JN05 On 03-May-07			jNote	8.5600	8.5160	0.3442	0.3427	0.00
29/01/2007	JN05 On 02-August-07			jNote	8.5000	8.4510	0.3423	0.3407	0.00
29/01/2007	JN10 On 01-February-07			jNote	8.3600	8.3180	0.5590	0.5572	0.00
29/01/2007	JN10 On 03-May-07			jNote	8.3100	8.2710	0.5571	0.5554	0.00
29/01/2007	JN10 On 02-August-07			jNote	8.2600	8.2210	0.5552	0.5534	0.00
29/01/2007	JROD On 31-January-07			jRod	8.4300	8.4290	0.0013	0.0018	0.00
29/01/2007	JROD On 28-February-07			jRod	8.7000	8.7040	0.0019	0.0024	0.00
29/01/2007	JROD On 30-March-07			jRod	8.9700	8.9800	0.0026	0.0031	0.00
29/01/2007	JROD On 30-April-07			jRod	8.8400	8.8350	0.0043	0.0047	0.00
29/01/2007	JROD On 31-May-07			jRod	9.0700	9.0700	0.0055	0.0059	0.00
29/01/2007	OTH1 On 01-February-07			Index Future	246.2800	246.6430	246.2820	246.6430	0.00
29/01/2007	OTH1 On 03-May-07			Index Future	251.6900	251.9940	251.6900	251.9940	15.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2007	R153 On 01-February-07			Bond Future	8.2400	8.1950	120.1308	120.2796	72.00
29/01/2007	R153 On 03-May-07			Bond Future	8.1900	8.1350	116.1344	116.2894	0.00
29/01/2007	R153 On 02-August-07			Bond Future	8.0400	8.0010	118.8851	118.9921	0.00
29/01/2007	R157 On 01-February-07			Bond Future	7.8800	7.8250	139.9850	140.3997	0.00
29/01/2007	R157 On 03-May-07			Bond Future	7.8500	7.7800	136.0979	136.6141	504.00
29/01/2007	R157 On 02-August-07			Bond Future	7.7500	7.7070	139.4621	139.7441	0.00
29/01/2007	R186 On 01-February-07			Bond Future	7.5700	7.5380	131.1631	131.5997	2.00
29/01/2007	R186 On 03-May-07			Bond Future	7.5300	7.4910	134.1934	134.6422	0.00
29/01/2007	R186 On 02-August-07			Bond Future	7.4900	7.4550	131.8584	132.2814	0.00
29/01/2007	R194 On 01-February-07			Bond Future	8.7600	8.6910	105.6123	105.6806	0.00
29/01/2007	R194 On 03-May-07			Bond Future	8.5400	8.4670	102.9712	103.0305	0.00
29/01/2007	R194 On 02-August-07			Bond Future	8.3100	8.2350	105.2509	105.2920	0.00
29/01/2007	R194 On 01-February-07	7.50	Call	Option on Bond Future	0	11	0	11	0.00
29/01/2007	R194 On 01-February-07	7.50	Put	Option on Bond Future	5124	4452	5124	4452	0.00
29/01/2007	R194 On 01-February-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
29/01/2007	R194 On 01-February-07	7.50	Put	Option on Bond Future	10195	9512	10195	9512	0.00
29/01/2007	R196 On 01-February-07			Bond Future	8.5900	8.5570	106.9874	107.0553	0.00
29/01/2007	R196 On 03-May-07			Bond Future	8.4700	8.4310	104.3775	104.4379	0.00
29/01/2007	R196 On 02-August-07			Bond Future	8.3700	8.3370	106.6891	106.7301	0.00
29/01/2007	R201 On 01-February-07			Bond Future	7.8800	7.8370	106.1274	106.4023	0.00
29/01/2007	R201 On 03-May-07			Bond Future	7.8200	7.7700	108.5898	108.8594	0.00
29/01/2007	R201 On 02-August-07			Bond Future	7.7600	7.7190	106.5699	106.8222	0.00
29/01/2007	R201 On 01-February-07	8.00	Call	Option on Bond Future	1	86	1	86	0.00
29/01/2007	R201 On 01-February-07	8.00	Put	Option on Bond Future	23177	20513	23177	20513	0.00
29/01/2007	R201 On 01-February-07	7.25	Call	Option on Bond Future	38861	41611	38861	41611	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
29/01/2007	R201 On 01-February-07	7.25	Put	Option on Bond Future	0	0	0	0	0.00
29/01/2007	R201 On 01-February-07	7.25	Call	Option on Bond Future	41700	44449	41700	44449	0.00
29/01/2007	R201 On 01-February-07	7.25	Put	Option on Bond Future	0	0	0	0	0.00
29/01/2007	R201 On 01-February-07	8.00	Call	Option on Bond Future	0	0	0	0	0.00
29/01/2007	R201 On 01-February-07	8.00	Put	Option on Bond Future	70471	67721	70471	67721	0.00
29/01/2007	R203 On 01-February-07			Bond Future	7.7800	7.7420	106.5986	106.8980	0.00
29/01/2007	R203 On 03-May-07			Bond Future	7.7300	7.6850	104.8899	105.1788	0.00
29/01/2007	R203 On 02-August-07			Bond Future	7.6800	7.6390	107.2084	107.4866	0.00
29/01/2007	R204 On 01-February-07			Bond Future	7.7300	7.6870	103.1073	103.4273	0.00
29/01/2007	R204 On 03-May-07			Bond Future	7.6700	7.6330	105.4965	105.8140	0.00
29/01/2007	R204 On 02-August-07			Bond Future	7.6300	7.5910	103.7852	104.0918	0.00
29/01/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	73144	75795	73144	75795	0.00
29/01/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	9411	8995	9411	8995	0.00
29/01/2007	R206 On 01-February-07			Bond Future	7.9200	7.8770	98.2177	98.4620	0.00
29/01/2007	R206 On 03-May-07			Bond Future	7.8600	7.8100	100.4942	100.7329	0.00
29/01/2007	R206 On 02-August-07			Bond Future	7.8000	7.7580	98.9501	99.1728	0.00
29/01/2007	R207 On 01-February-07			Bond Future	7.6800	7.6380	96.9618	97.2794	0.00
29/01/2007	R207 On 03-May-07			Bond Future	7.6300	7.5880	99.2085	99.5243	0.00
29/01/2007	R207 On 02-August-07			Bond Future	7.5900	7.5480	97.7554	98.0688	0.00
29/01/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	83563	86691	83563	86691	0.00
29/01/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	332	303	332	303	0.00
29/01/2007	TRT1 On 01-February-07			Index Future	246.5000	246.9880	246.5010	246.9880	0.00
29/01/2007	TRT1 On 03-May-07			Index Future	251.9100	252.3460	251.9130	252.3460	500.00
30/01/2007	CRD1 On 01-February-07			Index Future	107.3100	107.2080	107.3070	107.2080	0.00
30/01/2007	CRD1 On 03-May-07			Index Future	109.6600	109.5610	109.6620	109.5610	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
30/01/2007	GOVI On 01-February-07			jGovi	249.7800	249.4400	249.7760	249.4400	0.00
30/01/2007	GOVI On 03-May-07			jGovi	255.2600	254.9170	255.2590	254.9170	144.00
30/01/2007	GOVI On 02-August-07			jGovi	260.8600	260.5110	260.8620	260.5110	175.00
30/01/2007	ILBI On 01-February-07			Index Future	270.5600	270.6740	270.5600	270.6740	0.00
30/01/2007	ILBI On 03-May-07			Index Future	276.8600	276.9620	276.8560	276.9620	0.00
30/01/2007	J153 On 31-August-10			jSwap	8.8000	8.8230	0.0444	0.0453	0.00
30/01/2007	J157 On 15-September-15			jSwap	8.5100	8.5220	0.0474	0.0463	0.00
30/01/2007	J186 On 21-December-26			jSwap	8.0100	8.0110	0.0502	0.0501	0.00
30/01/2007	J194 On 28-February-08			jSwap	9.0900	9.1130	0.0226	0.0229	0.00
30/01/2007	J201 On 22-December-14			jSwap	8.5400	8.5520	0.0597	0.0602	0.00
30/01/2007	J203 On 15-September-17			jSwap	8.4100	8.4300	0.0664	0.0675	0.00
30/01/2007	J204 On 21-December-18			jSwap	8.3500	8.3710	0.0639	0.0652	0.00
30/01/2007	J207 On 15-January-20			jSwap	8.2900	8.3120	0.0229	0.0244	0.00
30/01/2007	JBAR On 21-December-05			jBar	9.2800	9.2580	0.0000	0.0000	0.00
30/01/2007	JFRA On 01-February-07			jFra	9.3000	9.2820	0.0227	0.0226	0.00
30/01/2007	JFRA On 07-February-08			jFra	8.9300	8.9940	0.0218	0.0219	0.00
30/01/2007	JFRA On 03-May-07			jFra	9.2800	9.2970	0.0226	0.0227	0.00
30/01/2007	JFRA On 02-August-07			jFra	9.2300	9.2720	0.0225	0.0226	0.00
30/01/2007	JFRA On 01-November-07			jFra	9.1200	9.1610	0.0239	0.0240	0.00
30/01/2007	JN02 On 01-February-07			jNote	8.9800	9.0210	0.1635	0.1642	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
30/01/2007	JN02 On 03-May-07			jNote	8.8800	8.9310	0.1619	0.1627	0.00
30/01/2007	JN02 On 02-August-07			jNote	8.7800	8.8220	0.1601	0.1609	0.00
30/01/2007	JN05 On 01-February-07			jNote	8.6100	8.6240	0.3455	0.3460	0.00
30/01/2007	JN05 On 03-May-07			jNote	8.5500	8.5640	0.3437	0.3442	0.00
30/01/2007	JN05 On 02-August-07			jNote	8.4800	8.4990	0.3418	0.3423	0.00
30/01/2007	JN10 On 01-February-07			jNote	8.3400	8.3610	0.5583	0.5590	0.00
30/01/2007	JN10 On 03-May-07			jNote	8.3000	8.3130	0.5565	0.5571	0.00
30/01/2007	JN10 On 02-August-07			jNote	8.2500	8.2640	0.5546	0.5552	0.00
30/01/2007	JROD On 31-January-07			jRod	8.4300	8.4280	0.0000	0.0013	0.00
30/01/2007	JROD On 28-February-07			jRod	8.6900	8.6950	0.0019	0.0019	0.00
30/01/2007	JROD On 30-March-07			jRod	8.9800	8.9740	0.0026	0.0026	0.00
30/01/2007	JROD On 30-April-07			jRod	8.8400	8.8370	0.0044	0.0043	0.00
30/01/2007	JROD On 31-May-07			jRod	9.0800	9.0740	0.0055	0.0055	0.00
30/01/2007	OTH1 On 01-February-07			Index Future	246.4400	246.2820	246.4360	246.2820	0.00
30/01/2007	OTH1 On 03-May-07			Index Future	251.8500	251.6900	251.8460	251.6900	15.00
30/01/2007	R153 On 01-February-07			Bond Future	8.2200	8.2400	120.1969	120.1308	19.00
30/01/2007	R153 On 03-May-07			Bond Future	8.1700	8.1850	116.1964	116.1344	54.00
30/01/2007	R153 On 02-August-07			Bond Future	8.0100	8.0380	118.9690	118.8851	0.00
30/01/2007	R157 On 01-February-07			Bond Future	7.8500	7.8800	140.2110	139.9850	0.00
30/01/2007	R157 On 03-May-07			Bond Future	7.8200	7.8500	136.3188	136.0979	504.00
30/01/2007	R157 On 02-August-07			Bond Future	7.7200	7.7460	139.6573	139.4621	0.00
30/01/2007	R186 On 01-February-07			Bond Future	7.5500	7.5730	131.4747	131.1631	2.00
30/01/2007	R186 On 03-May-07			Bond Future	7.5000	7.5270	134.5173	134.1934	0.00
30/01/2007	R186 On 02-August-07			Bond Future	7.4600	7.4890	132.1817	131.8584	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
30/01/2007	R194 On 01-February-07			Bond Future	8.7300	8.7590	105.6374	105.6123	0.00
30/01/2007	R194 On 03-May-07			Bond Future	8.5100	8.5430	103.0001	102.9712	0.00
30/01/2007	R194 On 02-August-07			Bond Future	8.2600	8.3100	105.2777	105.2509	0.00
30/01/2007	R194 On 01-February-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
30/01/2007	R194 On 01-February-07	7.50	Put	Option on Bond Future	4873	5124	4873	5124	0.00
30/01/2007	R194 On 01-February-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
30/01/2007	R194 On 01-February-07	7.50	Put	Option on Bond Future	9944	10195	9944	10195	0.00
30/01/2007	R196 On 01-February-07			Bond Future	8.5900	8.5930	106.9874	106.9874	0.00
30/01/2007	R196 On 03-May-07			Bond Future	8.4700	8.4670	104.3808	104.3775	0.00
30/01/2007	R196 On 02-August-07			Bond Future	8.3700	8.3650	106.6876	106.6891	0.00
30/01/2007	R201 On 01-February-07			Bond Future	7.8500	7.8830	106.3066	106.1274	0.00
30/01/2007	R201 On 03-May-07			Bond Future	7.7900	7.8160	108.7714	108.5898	0.00
30/01/2007	R201 On 02-August-07			Bond Future	7.7300	7.7630	106.7533	106.5699	0.00
30/01/2007	R201 On 01-February-07	8.00	Call	Option on Bond Future	0	1	0	1	0.00
30/01/2007	R201 On 01-February-07	8.00	Put	Option on Bond Future	21384	23177	21384	23177	0.00
30/01/2007	R201 On 01-February-07	7.25	Call	Option on Bond Future	40653	38861	40653	38861	0.00
30/01/2007	R201 On 01-February-07	7.25	Put	Option on Bond Future	0	0	0	0	0.00
30/01/2007	R201 On 01-February-07	7.25	Call	Option on Bond Future	43492	41700	43492	41700	0.00
30/01/2007	R201 On 01-February-07	7.25	Put	Option on Bond Future	0	0	0	0	0.00
30/01/2007	R201 On 01-February-07	8.00	Call	Option on Bond Future	0	0	0	0	0.00
30/01/2007	R201 On 01-February-07	8.00	Put	Option on Bond Future	68678	70471	68678	70471	0.00
30/01/2007	R203 On 01-February-07			Bond Future	7.7600	7.7830	106.7810	106.5986	0.00
30/01/2007	R203 On 03-May-07			Bond Future	7.7000	7.7250	105.0776	104.8899	0.00
30/01/2007	R203 On 02-August-07			Bond Future	7.6500	7.6780	107.3938	107.2084	0.00
30/01/2007	R204 On 01-February-07			Bond Future	7.7000	7.7280	103.3023	103.1073	0.00

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30/01/2007	R204 On 03-May-07			Bond Future	7.6500	7.6740	105.6977	105.4965	0.00
30/01/2007	R204 On 02-August-07			Bond Future	7.6100	7.6310	103.9844	103.7852	0.00
30/01/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	74686	73144	74686	73144	0.00
30/01/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	8960	9411	8960	9411	0.00
30/01/2007	R206 On 01-February-07			Bond Future	7.8900	7.9240	98.3787	98.2177	0.00
30/01/2007	R206 On 03-May-07			Bond Future	7.8200	7.8570	100.6617	100.4942	0.00
30/01/2007	R206 On 02-August-07			Bond Future	7.7700	7.8030	99.1183	98.9501	0.00
30/01/2007	R207 On 01-February-07			Bond Future	7.6500	7.6780	97.1602	96.9618	0.00
30/01/2007	R207 On 03-May-07			Bond Future	7.6000	7.6280	99.4136	99.2085	0.00
30/01/2007	R207 On 02-August-07			Bond Future	7.5600	7.5880	97.9668	97.7554	0.00
30/01/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	85564	83563	85564	83563	0.00
30/01/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	282	332	282	332	0.00
30/01/2007	TRT1 On 01-February-07			Index Future	246.8300	246.5010	246.8260	246.5010	0.00
30/01/2007	TRT1 On 03-May-07			Index Future	252.2500	251.9130	252.2450	251.9130	500.00
31/01/2007	CRD1 On 01-February-07			Index Future	107.4500	107.3070	107.4530	107.3070	0.00
31/01/2007	CRD1 On 03-May-07			Index Future	109.8100	109.6620	109.8110	109.6620	10.00
31/01/2007	GOVI On 01-February-07			jGovi	250.2700	249.7760	250.2710	249.7760	0.00
31/01/2007	GOVI On 03-May-07			jGovi	255.7600	255.2590	255.7630	255.2590	144.00
31/01/2007	GOVI On 02-August-07			jGovi	261.3800	260.8620	261.3780	260.8620	175.00
31/01/2007	ILBI On 01-February-07			Index Future	270.4000	270.5600	270.4040	270.5600	0.00
31/01/2007	ILBI On 03-May-07			Index Future	276.7100	276.8560	276.7120	276.8560	0.00
31/01/2007	J153 On 31-August-10			jSwap	8.7400	8.7970	0.0426	0.0444	0.00
31/01/2007	J157 On 15-September-15			jSwap	8.4700	8.5060	0.0496	0.0474	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
31/01/2007	J186 On 21-December-26			jSwap	7.9700	8.0110	0.0466	0.0502	0.00
31/01/2007	J194 On 28-February-08			jSwap	9.0700	9.0940	0.0222	0.0226	0.00
31/01/2007	J201 On 22-December-14			jSwap	8.5000	8.5420	0.0574	0.0597	0.00
31/01/2007	J203 On 15-September-17			jSwap	8.3800	8.4140	0.0639	0.0664	0.00
31/01/2007	J204 On 21-December-18			jSwap	8.3100	8.3520	0.0609	0.0639	0.00
31/01/2007	J207 On 15-January-20			jSwap	8.2500	8.2930	0.0196	0.0229	0.00
31/01/2007	JBAR On 21-December-05			jBar	9.3000	9.2760	0.0000	0.0000	0.00
31/01/2007	JFRA On 01-February-07			jFra	9.3200	9.2960	0.0227	0.0227	0.00
31/01/2007	JFRA On 07-February-08			jFra	8.8500	8.9320	0.0216	0.0218	0.00
31/01/2007	JFRA On 03-May-07			jFra	9.2500	9.2760	0.0225	0.0226	0.00
31/01/2007	JFRA On 02-August-07			jFra	9.1800	9.2290	0.0224	0.0225	0.00
31/01/2007	JFRA On 01-November-07			jFra	9.0300	9.1150	0.0237	0.0239	0.00
31/01/2007	JN02 On 01-February-07			jNote	8.9300	8.9790	0.1626	0.1635	0.00
31/01/2007	JN02 On 03-May-07			jNote	8.8100	8.8840	0.1607	0.1619	0.00
31/01/2007	JN02 On 02-August-07			jNote	8.7000	8.7750	0.1588	0.1601	0.00
31/01/2007	JN05 On 01-February-07			jNote	8.5500	8.6060	0.3437	0.3455	0.00
31/01/2007	JN05 On 03-May-07			jNote	8.4800	8.5450	0.3418	0.3437	0.00
31/01/2007	JN05 On 02-August-07			jNote	8.4200	8.4810	0.3399	0.3418	0.00
31/01/2007	JN10 On 01-February-07			jNote	8.3100	8.3440	0.5571	0.5583	0.00
31/01/2007	JN10 On 03-May-07			jNote	8.2600	8.2970	0.5551	0.5565	0.00
31/01/2007	JN10 On 02-August-07			jNote	8.2100	8.2470	0.5531	0.5546	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
31/01/2007	JROD On 31-January-07			jRod	8.4300	8.4280	8.6300	0.0000	0.00
31/01/2007	JROD On 28-February-07			jRod	8.7000	8.6940	0.0019	0.0019	0.00
31/01/2007	JROD On 30-March-07			jRod	8.9900	8.9790	0.0027	0.0026	0.00
31/01/2007	JROD On 30-April-07			jRod	9.3000	8.8430	0.0033	0.0044	0.00
31/01/2007	JROD On 31-May-07			jRod	9.0900	9.0820	0.0056	0.0055	0.00
31/01/2007	OTH1 On 01-February-07			Index Future	246.7600	246.4360	246.7580	246.4360	0.00
31/01/2007	OTH1 On 03-May-07			Index Future	252.1700	251.8460	252.1730	251.8460	15.00
31/01/2007	R153 On 01-February-07			Bond Future	8.1600	8.2200	120.3955	120.1969	19.00
31/01/2007	R153 On 03-May-07			Bond Future	8.1100	8.1650	116.3825	116.1964	54.00
31/01/2007	R153 On 02-August-07			Bond Future	7.9500	8.0090	119.1515	118.9690	0.00
31/01/2007	R157 On 01-February-07			Bond Future	7.8000	7.8500	140.5888	140.2110	0.00
31/01/2007	R157 On 03-May-07			Bond Future	7.7700	7.8200	136.6880	136.3188	504.00
31/01/2007	R157 On 02-August-07			Bond Future	7.6600	7.7190	140.0559	139.6573	0.00
31/01/2007	R186 On 01-February-07			Bond Future	7.5000	7.5480	132.0762	131.4747	2.00
31/01/2007	R186 On 03-May-07			Bond Future	7.4500	7.5010	135.1562	134.5173	0.00
31/01/2007	R186 On 02-August-07			Bond Future	7.4100	7.4630	132.8444	132.1817	0.00
31/01/2007	R194 On 01-February-07			Bond Future	8.7600	8.7340	105.6113	105.6374	0.00
31/01/2007	R194 On 03-May-07			Bond Future	8.5300	8.5060	102.9798	103.0001	0.00
31/01/2007	R194 On 02-August-07			Bond Future	8.2900	8.2610	105.2635	105.2777	0.00
31/01/2007	R194 On 01-February-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
31/01/2007	R194 On 01-February-07	7.50	Put	Option on Bond Future	5134	4873	5134	4873	0.00
31/01/2007	R194 On 01-February-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
31/01/2007	R194 On 01-February-07	7.50	Put	Option on Bond Future	10205	9944	10205	9944	0.00
31/01/2007	R196 On 01-February-07			Bond Future	8.6000	8.5930	106.9837	106.9874	0.00
31/01/2007	R196 On 03-May-07			Bond Future	8.4600	8.4650	104.3842	104.3808	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
31/01/2007	R196 On 02-August-07			Bond Future	8.3600	8.3660	106.6993	106.6876	0.00
31/01/2007	R201 On 01-February-07			Bond Future	7.8100	7.8530	106.5701	106.3066	0.00
31/01/2007	R201 On 03-May-07			Bond Future	7.7400	7.7850	109.0474	108.7714	0.00
31/01/2007	R201 On 02-August-07			Bond Future	7.6800	7.7310	107.0406	106.7533	0.00
31/01/2007	R201 On 01-February-07	8.00	Call	Option on Bond Future	0	0	0	0	0.00
31/01/2007	R201 On 01-February-07	8.00	Put	Option on Bond Future	18748	21384	18748	21384	0.00
31/01/2007	R201 On 01-February-07	7.25	Call	Option on Bond Future	43289	40653	43289	40653	0.00
31/01/2007	R201 On 01-February-07	7.25	Put	Option on Bond Future	0	0	0	0	0.00
31/01/2007	R201 On 01-February-07	7.25	Call	Option on Bond Future	46127	43492	46127	43492	0.00
31/01/2007	R201 On 01-February-07	7.25	Put	Option on Bond Future	0	0	0	0	0.00
31/01/2007	R201 On 01-February-07	8.00	Call	Option on Bond Future	0	0	0	0	0.00
31/01/2007	R201 On 01-February-07	8.00	Put	Option on Bond Future	66043	68678	66043	68678	0.00
31/01/2007	R203 On 01-February-07			Bond Future	7.7200	7.7580	107.0590	106.7810	0.00
31/01/2007	R203 On 03-May-07			Bond Future	7.6600	7.6990	105.3672	105.0776	0.00
31/01/2007	R203 On 02-August-07			Bond Future	7.6100	7.6520	107.7085	107.3938	0.00
31/01/2007	R204 On 01-February-07			Bond Future	7.6500	7.7030	103.7172	103.3023	0.00
31/01/2007	R204 On 03-May-07			Bond Future	7.5900	7.6480	106.1327	105.6977	0.00
31/01/2007	R204 On 02-August-07			Bond Future	7.5500	7.6050	104.4383	103.9844	0.00
31/01/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	78331	74686	78331	74686	0.00
31/01/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	8066	8960	8066	8960	0.00
31/01/2007	R206 On 01-February-07			Bond Future	7.8500	7.8930	98.6078	98.3787	0.00
31/01/2007	R206 On 03-May-07			Bond Future	7.7800	7.8240	100.9009	100.6617	0.00
31/01/2007	R206 On 02-August-07			Bond Future	7.7200	7.7690	99.3662	99.1183	0.00
31/01/2007	R207 On 01-February-07			Bond Future	7.6000	7.6530	97.5824	97.1602	0.00
31/01/2007	R207 On 03-May-07			Bond Future	7.5500	7.6020	99.8573	99.4136	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
31/01/2007	R207 On 02-August-07			Bond Future	7.5000	7.5610	98.4229	97.9668	0.00
31/01/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	89923	85564	89923	85564	0.00
31/01/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	204	282	204	282	0.00
31/01/2007	TRT1 On 01-February-07			Index Future	247.3100	246.8260	247.3090	246.8260	0.00
31/01/2007	TRT1 On 03-May-07			Index Future	252.7400	252.2450	252.7360	252.2450	500.00
01/02/2007	CRD1 On 01-February-07			Index Future	107.8400	107.4530	107.8350	107.4530	0.00
01/02/2007	CRD1 On 03-May-07			Index Future	110.2000	109.8110	110.2010	109.8110	10.00
01/02/2007	GOVI On 01-February-07			jGovi	251.3200	250.2710	251.3180	250.2710	0.00
01/02/2007	GOVI On 03-May-07			jGovi	257.0300	255.7630	257.0280	255.7630	144.00
01/02/2007	GOVI On 02-August-07			jGovi	262.6700	261.3780	262.6720	261.3780	175.00
01/02/2007	ILBI On 01-February-07			Index Future	270.5600	270.4040	270.5600	270.4040	0.00
01/02/2007	ILBI On 03-May-07			Index Future	276.7100	276.7120	276.7120	276.7120	0.00
01/02/2007	J153 On 31-August-10			jSwap	8.6400	8.7440	0.0392	0.0426	0.00
01/02/2007	J157 On 15-September-15			jSwap	8.3900	8.4720	0.0553	0.0496	0.00
01/02/2007	J186 On 21-December-26			jSwap	7.9100	7.9730	0.0401	0.0466	0.00
01/02/2007	J194 On 28-February-08			jSwap	9.0400	9.0660	0.0219	0.0222	0.00
01/02/2007	J201 On 22-December-14			jSwap	8.4100	8.5010	0.0525	0.0574	0.00
01/02/2007	J203 On 15-September-17			jSwap	8.3100	8.3790	0.0588	0.0639	0.00
01/02/2007	J204 On 21-December-18			jSwap	8.2400	8.3110	0.0558	0.0609	0.00
01/02/2007	J207 On 15-January-20			jSwap	8.1800	8.2500	0.0140	0.0196	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
01/02/2007	JBAR On 21-December-05			jBar	9.3300	9.3040	0.0000	0.0000	0.00
01/02/2007	JFRA On 01-February-07			jFra	9.2800	9.3190	0.0226	0.0227	0.00
01/02/2007	JFRA On 07-February-08			jFra	8.7600	8.8520	0.0214	0.0216	0.00
01/02/2007	JFRA On 03-May-07			jFra	9.2200	9.2490	0.0225	0.0225	0.00
01/02/2007	JFRA On 02-August-07			jFra	9.1400	9.1820	0.0223	0.0224	0.00
01/02/2007	JFRA On 01-November-07			jFra	8.9500	9.0250	0.0235	0.0237	0.00
01/02/2007	JN02 On 01-February-07			jNote	9.2800	8.9250	0.1683	0.1626	0.00
01/02/2007	JN02 On 03-May-07			jNote	8.7300	8.8140	0.1593	0.1607	0.00
01/02/2007	JN02 On 02-August-07			jNote	8.5900	8.6970	0.1570	0.1588	0.00
01/02/2007	JN05 On 01-February-07			jNote	9.2800	8.5480	0.3665	0.3437	0.00
01/02/2007	JN05 On 03-May-07			jNote	8.3700	8.4840	0.3382	0.3418	0.00
01/02/2007	JN05 On 02-August-07			jNote	8.3100	8.4200	0.3363	0.3399	0.00
01/02/2007	JN10 On 01-February-07			jNote	9.2800	8.3100	0.5969	0.5571	0.00
01/02/2007	JN10 On 03-May-07			jNote	8.1800	8.2590	0.5520	0.5551	0.00
01/02/2007	JN10 On 02-August-07			jNote	8.1300	8.2080	0.5500	0.5531	0.00
01/02/2007	JROD On 28-February-07			jRod	8.6900	8.6960	0.0019	0.0019	0.00
01/02/2007	JROD On 30-March-07			jRod	9.0000	8.9910	0.0027	0.0027	0.00
01/02/2007	JROD On 30-April-07			jRod	9.3200	9.3040	0.0033	0.0033	0.00
01/02/2007	JROD On 31-May-07			jRod	9.1000	9.0930	0.0056	0.0056	0.00
01/02/2007	OTH1 On 01-February-07			Index Future	247.7100	246.7580	247.7120	246.7580	0.00
01/02/2007	OTH1 On 03-May-07			Index Future	253.1500	252.1730	253.1470	252.1730	15.00
01/02/2007	R153 On 01-February-07			Bond Future	8.0700	8.1600	120.6942	120.3955	0.00
01/02/2007	R153 On 03-May-07			Bond Future	7.9300	8.1050	116.9431	116.3825	54.00
01/02/2007	R153 On 02-August-07			Bond Future	7.8200	7.9460	119.5176	119.1515	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
01/02/2007	R157 On 01-February-07			Bond Future	7.7300	7.8000	141.1582	140.5888	0.00
01/02/2007	R157 On 03-May-07			Bond Future	7.6300	7.7700	137.7590	136.6880	504.00
01/02/2007	R157 On 02-August-07			Bond Future	7.5600	7.6640	140.7921	140.0559	0.00
01/02/2007	R186 On 01-February-07			Bond Future	7.4200	7.5000	133.1515	132.0762	0.00
01/02/2007	R186 On 03-May-07			Bond Future	7.3400	7.4500	136.5119	135.1562	0.00
01/02/2007	R186 On 02-August-07			Bond Future	7.3000	7.4100	134.2105	132.8444	0.00
01/02/2007	R194 On 01-February-07			Bond Future	8.6800	8.7600	105.6916	105.6113	0.00
01/02/2007	R194 On 03-May-07			Bond Future	9.6000	8.5320	102.1563	102.9798	0.00
01/02/2007	R194 On 02-August-07			Bond Future	9.6900	8.2870	104.5020	105.2635	0.00
01/02/2007	R194 On 01-February-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R194 On 01-February-07	7.50	Put	Option on Bond Future	4331	5134	4331	5134	0.00
01/02/2007	R194 On 01-February-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R194 On 01-February-07	7.50	Put	Option on Bond Future	9402	10205	9402	10205	0.00
01/02/2007	R196 On 01-February-07			Bond Future	8.5900	8.5950	107.0025	106.9837	0.00
01/02/2007	R196 On 03-May-07			Bond Future	8.4500	8.4630	104.4060	104.3842	0.00
01/02/2007	R196 On 02-August-07			Bond Future	8.3500	8.3580	106.7052	106.6993	0.00
01/02/2007	R201 On 01-February-07			Bond Future	7.7300	7.8090	107.0757	106.5701	0.00
01/02/2007	R201 On 03-May-07			Bond Future	7.6300	7.7380	109.6912	109.0474	0.00
01/02/2007	R201 On 02-August-07			Bond Future	7.5700	7.6810	107.6822	107.0406	0.00
01/02/2007	R201 On 01-February-07	8.00	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R201 On 01-February-07	8.00	Put	Option on Bond Future	13693	18748	13693	18748	0.00
01/02/2007	R201 On 01-February-07	7.25	Call	Option on Bond Future	48344	43289	48344	43289	0.00
01/02/2007	R201 On 01-February-07	7.25	Put	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R201 On 01-February-07	7.25	Call	Option on Bond Future	51182	46127	51182	46127	0.00
01/02/2007	R201 On 01-February-07	7.25	Put	Option on Bond Future	0	0	0	0	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
01/02/2007	R201 On 01-February-07	8.00	Call	Option on Bond Future	0	0	0	0	0.00
01/02/2007	R201 On 01-February-07	8.00	Put	Option on Bond Future	60988	66043	60988	66043	0.00
01/02/2007	R203 On 01-February-07			Bond Future	7.6400	7.7200	107.6845	107.0590	0.00
01/02/2007	R203 On 03-May-07			Bond Future	7.5500	7.6590	106.1984	105.3672	0.00
01/02/2007	R203 On 02-August-07			Bond Future	7.4900	7.6080	108.5369	107.7085	0.00
01/02/2007	R204 On 01-February-07			Bond Future	7.5900	7.6500	104.2292	103.7172	0.00
01/02/2007	R204 On 03-May-07			Bond Future	7.5000	7.5920	106.8212	106.1327	0.00
01/02/2007	R204 On 02-August-07			Bond Future	7.4600	7.5460	105.1280	104.4383	0.00
01/02/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	84031	78331	84031	78331	0.00
01/02/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	6869	8066	6869	8066	0.00
01/02/2007	R206 On 01-February-07			Bond Future	7.7400	7.8490	99.2044	98.6078	0.00
01/02/2007	R206 On 03-May-07			Bond Future	7.6700	7.7770	101.4736	100.9009	0.00
01/02/2007	R206 On 02-August-07			Bond Future	7.6100	7.7190	99.9344	99.3662	0.00
01/02/2007	R207 On 01-February-07			Bond Future	7.5300	7.6000	98.1842	97.5824	0.00
01/02/2007	R207 On 03-May-07			Bond Future	7.4500	7.5460	100.6323	99.8573	0.00
01/02/2007	R207 On 02-August-07			Bond Future	7.4000	7.5030	99.2081	98.4229	0.00
01/02/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	97584	89923	97584	89923	0.00
01/02/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	116	204	116	204	0.00
01/02/2007	TRT1 On 01-February-07			Index Future	253.9800	247.3090	253.9750	247.3090	0.00
01/02/2007	TRT1 On 03-May-07			Index Future	253.9800	252.7360	253.9750	252.7360	500.00
02/02/2007	CRD1 On 03-May-07			Index Future	110.2400	110.2010	110.2400	110.2010	10.00
02/02/2007	GOVI On 03-May-07			jGovi	257.2800	257.0280	257.2750	257.0280	144.00
02/02/2007	GOVI On 02-August-07			jGovi	262.9200	262.6720	262.9240	262.6720	175.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2007	ILBI On 03-May-07			Index Future	276.8600	276.7120	276.8560	276.7120	0.00
02/02/2007	J153 On 31-August-10			jSwap	8.6300	8.6430	0.0389	0.0392	0.00
02/02/2007	J157 On 15-September-15			jSwap	8.3600	8.3870	0.0570	0.0553	0.00
02/02/2007	J186 On 21-December-26			jSwap	7.8800	7.9050	0.0372	0.0401	0.00
02/02/2007	J194 On 28-February-08			jSwap	9.0500	9.0380	0.0219	0.0219	0.00
02/02/2007	J201 On 22-December-14			jSwap	8.3900	8.4110	0.0511	0.0525	0.00
02/02/2007	J203 On 15-September-17			jSwap	8.2700	8.3050	0.0565	0.0588	0.00
02/02/2007	J204 On 21-December-18			jSwap	8.2100	8.2390	0.0537	0.0558	0.00
02/02/2007	J207 On 15-January-20			jSwap	8.1500	8.1780	0.0119	0.0140	0.00
02/02/2007	JBAR On 21-December-05			jBar	9.3300	9.3250	0.0000	0.0000	0.00
02/02/2007	JFRA On 07-February-08			jFra	8.7600	8.7600	0.0214	0.0214	0.00
02/02/2007	JFRA On 03-May-07			jFra	9.2600	9.2160	0.0226	0.0225	0.00
02/02/2007	JFRA On 02-August-07			jFra	9.1500	9.1370	0.0223	0.0223	0.00
02/02/2007	JFRA On 01-November-07			jFra	8.9300	8.9460	0.0234	0.0235	0.00
02/02/2007	JN02 On 03-May-07			jNote	8.7200	8.7250	0.1592	0.1593	0.00
02/02/2007	JN02 On 02-August-07			jNote	8.5800	8.5890	0.1569	0.1570	0.00
02/02/2007	JN05 On 03-May-07			jNote	8.3600	8.3720	0.3376	0.3382	0.00
02/02/2007	JN05 On 02-August-07			jNote	8.2900	8.3070	0.3355	0.3363	0.00
02/02/2007	JN10 On 03-May-07			jNote	8.1400	8.1790	0.5502	0.5520	0.00
02/02/2007	JN10 On 02-August-07			jNote	8.0900	8.1280	0.5481	0.5500	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
02/02/2007	JROD On 28-February-07			jRod	8.6900	8.6940	0.0024	0.0019	0.00
02/02/2007	JROD On 30-March-07			jRod	8.9900	8.9960	0.0031	0.0027	0.00
02/02/2007	JROD On 30-April-07			jRod	9.3100	9.3150	0.0038	0.0033	0.00
02/02/2007	JROD On 31-May-07			jRod	9.0900	9.0950	0.0060	0.0056	0.00
02/02/2007	OTH1 On 03-May-07			Index Future	253.4000	253.1470	253.3960	253.1470	15.00
02/02/2007	R153 On 03-May-07			Bond Future	7.9900	7.9250	116.7403	116.9431	54.00
02/02/2007	R153 On 02-August-07			Bond Future	7.8200	7.8200	119.5147	119.5176	0.00
02/02/2007	R157 On 03-May-07			Bond Future	7.6600	7.6260	137.5051	137.7590	504.00
02/02/2007	R157 On 02-August-07			Bond Future	7.5400	7.5630	140.9312	140.7921	0.00
02/02/2007	R186 On 03-May-07			Bond Future	7.3200	7.3430	136.7676	136.5119	0.00
02/02/2007	R186 On 02-August-07			Bond Future	7.2800	7.3020	134.4914	134.2105	0.00
02/02/2007	R194 On 03-May-07			Bond Future	8.4700	9.5960	103.0250	102.1563	0.00
02/02/2007	R194 On 02-August-07			Bond Future	8.2100	9.6880	105.3073	104.5020	0.00
02/02/2007	R196 On 03-May-07			Bond Future	8.4100	8.4500	104.4749	104.4060	0.00
02/02/2007	R196 On 02-August-07			Bond Future	8.3000	8.3540	106.7887	106.7052	0.00
02/02/2007	R201 On 03-May-07			Bond Future	7.6200	7.6290	109.7505	109.6912	0.00
02/02/2007	R201 On 02-August-07			Bond Future	7.5600	7.5700	107.7634	107.6822	0.00
02/02/2007	R203 On 03-May-07			Bond Future	7.5200	7.5450	106.3525	106.1984	0.00
02/02/2007	R203 On 02-August-07			Bond Future	7.4700	7.4930	108.7036	108.5369	0.00
02/02/2007	R204 On 03-May-07			Bond Future	7.4900	7.5040	106.9392	106.8212	0.00
02/02/2007	R204 On 02-August-07			Bond Future	7.4400	7.4570	105.2605	105.1280	0.00
02/02/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	85100	84031	85100	84031	0.00
02/02/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	6614	6869	6614	6869	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
02/02/2007	R206 On 03-May-07			Bond Future	7.6600	7.6650	101.5044	101.4736	0.00
02/02/2007	R206 On 02-August-07			Bond Future	7.6000	7.6050	99.9794	99.9344	0.00
02/02/2007	R207 On 03-May-07			Bond Future	7.4300	7.4490	100.8011	100.6323	0.00
02/02/2007	R207 On 02-August-07			Bond Future	7.3800	7.4040	99.3917	99.2081	0.00
02/02/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	99255	97584	99255	97584	0.00
02/02/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	98	116	98	116	0.00
02/02/2007	TRT1 On 03-May-07			Index Future	254.2200	253.9750	254.2170	253.9750	500.00