



# Derivatives Weekly Statistics Report

From 2007/03/26 To 2007/03/30

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2007	ALBI On 07-February-08			Index Future	274.0100	274.5280	274.0130	274.5280	0.00
26/03/2007	ALBI On 03-May-07			Index Future	255.4300	255.9740	255.4310	255.9740	0.00
26/03/2007	ALBI On 02-August-07			Index Future	261.3300	261.8740	261.3310	261.8740	0.00
26/03/2007	ALBI On 01-November-07			Index Future	267.3700	267.9090	267.3720	267.9090	0.00
26/03/2007	CRD1 On 03-May-07			Index Future	108.8800	109.2930	108.8780	109.2930	10.00
26/03/2007	GOVI On 07-February-08			jGovi	273.9900	274.6660	273.9940	274.6660	0.00
26/03/2007	GOVI On 03-May-07			jGovi	256.0500	256.6720	256.0450	256.6720	144.00
26/03/2007	GOVI On 02-August-07			jGovi	261.5800	262.2150	261.5750	262.2150	69.00
26/03/2007	GOVI On 01-November-07			jGovi	267.3900	268.0400	267.3850	268.0400	0.00
26/03/2007	ILBI On 03-May-07			Index Future	274.3500	274.3710	274.3480	274.3710	0.00
26/03/2007	ILBI On 02-August-07			Index Future	280.6900	280.6960	280.6850	280.6960	0.00
26/03/2007	J153 On 31-August-10			jSwap	8.8200	8.7510	0.0392	0.0371	0.00
26/03/2007	J157 On 15-September-15			jSwap	8.3300	8.3100	0.0549	0.0562	0.00
26/03/2007	J186 On 21-December-26			jSwap	7.8400	7.8420	0.0340	0.0344	0.00
26/03/2007	J201 On 22-December-14			jSwap	8.4100	8.3880	0.0531	0.0517	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
26/03/2007	J203 On 15-September-17			jSwap	8.2300	8.2130	0.0501	0.0492	0.00
26/03/2007	J204 On 21-December-18			jSwap	8.2000	8.1880	0.0533	0.0526	0.00
26/03/2007	J207 On 15-January-20			jSwap	8.1400	8.1300	0.0109	0.0104	0.00
26/03/2007	JBAR On 21-December-05			jBar	9.1300	9.1330	0.0000	0.0000	0.00
26/03/2007	JFRA On 07-February-08			jFra	9.1700	9.1330	0.0223	0.0223	0.00
26/03/2007	JFRA On 03-May-07			jFra	9.2500	9.2340	0.0225	0.0225	0.00
26/03/2007	JFRA On 02-August-07			jFra	9.2900	9.2620	0.0226	0.0226	0.00
26/03/2007	JFRA On 01-November-07			jFra	9.2400	9.1950	0.0242	0.0241	0.00
26/03/2007	JN02 On 03-May-07			jNote	9.0000	8.9510	0.1638	0.1630	0.00
26/03/2007	JN02 On 02-August-07			jNote	8.9000	8.8310	0.1621	0.1610	0.00
26/03/2007	JN05 On 03-May-07			jNote	8.4900	8.4350	0.3412	0.3396	0.00
26/03/2007	JN05 On 02-August-07			jNote	8.4100	8.3630	0.3390	0.3374	0.00
26/03/2007	JN10 On 03-May-07			jNote	8.1500	8.1300	0.5487	0.5484	0.00
26/03/2007	JN10 On 02-August-07			jNote	8.0900	8.0770	0.5466	0.5463	0.00
26/03/2007	JROD On 30-March-07			jRod	8.6700	8.6700	0.0019	0.0024	0.00
26/03/2007	JROD On 30-April-07			jRod	8.7400	8.7520	0.0020	0.0025	0.00
26/03/2007	JROD On 31-May-07			jRod	8.9200	8.9390	0.0025	0.0030	0.00
26/03/2007	JROD On 29-June-07			jRod	8.9100	8.9210	0.0047	0.0052	0.00
26/03/2007	JROD On 31-July-07			jRod	9.0500	9.0530	0.0053	0.0058	0.00
26/03/2007	JROD On 31-August-07			jRod	9.1800	9.1740	0.0060	0.0064	0.00
26/03/2007	JROD On 28-September-07			jRod	9.0900	9.0810	0.0082	0.0086	0.00
26/03/2007	JROD On 31-October-07			jRod	9.1900	9.1670	0.0088	0.0091	0.00
26/03/2007	JROD On 30-November-07			jRod	9.2700	9.2430	0.0094	0.0096	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
26/03/2007	JROD On 31-December-07			jRod	9.1800	9.1570	0.0117	0.0119	0.00
26/03/2007	OTH1 On 03-May-07			Index Future	252.3900	252.9410	252.3890	252.9410	15.00
26/03/2007	R153 On 03-May-07			Bond Future	8.0900	8.0250	116.4446	116.6312	366.00
26/03/2007	R153 On 02-August-07			Bond Future	8.0400	7.9800	118.8793	119.0529	0.00
26/03/2007	R157 On 03-May-07			Bond Future	7.7200	7.6650	137.0957	137.4678	481.00
26/03/2007	R157 On 02-August-07			Bond Future	7.6800	7.6300	139.9398	140.3032	3.00
26/03/2007	R186 On 03-May-07			Bond Future	7.4300	7.3840	135.4711	135.9900	0.00
26/03/2007	R186 On 02-August-07			Bond Future	7.3800	7.3350	133.2470	133.7908	0.00
26/03/2007	R196 On 03-May-07			Bond Future	8.4500	8.3850	104.4127	104.5152	0.00
26/03/2007	R196 On 02-August-07			Bond Future	8.3000	8.2220	106.7916	106.8986	0.00
26/03/2007	R201 On 03-May-07			Bond Future	7.7600	7.7000	108.9181	109.2713	0.00
26/03/2007	R201 On 02-August-07			Bond Future	7.7100	7.6450	106.9026	107.2482	0.00
26/03/2007	R203 On 03-May-07			Bond Future	7.6300	7.5830	105.5778	105.9204	0.00
26/03/2007	R203 On 02-August-07			Bond Future	7.5700	7.5210	107.9885	108.3344	0.00
26/03/2007	R204 On 03-May-07			Bond Future	7.6200	7.5710	105.9382	106.2964	0.00
26/03/2007	R204 On 02-August-07			Bond Future	7.5600	7.5150	104.3072	104.6778	0.00
26/03/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	74051	77424	74051	77424	0.00
26/03/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	5096	4763	5096	4763	0.00
26/03/2007	R206 On 03-May-07			Bond Future	7.7600	7.6930	101.0080	101.3300	0.00
26/03/2007	R206 On 02-August-07			Bond Future	7.6800	7.6180	99.5402	99.8694	0.00
26/03/2007	R207 On 03-May-07			Bond Future	7.5500	7.5120	99.7938	100.1280	0.00
26/03/2007	R207 On 02-August-07			Bond Future	7.5000	7.4600	98.4229	98.7629	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
26/03/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	89086	92428	89086	92428	0.00
26/03/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	2	3	2	3	0.00
26/03/2007	R209 On 03-May-07			Bond Future	7.1400	7.1000	89.8166	90.2625	0.00
26/03/2007	R209 On 02-August-07			Bond Future	7.1100	7.0650	91.7862	92.2342	212.00
26/03/2007	TRT1 On 03-May-07			Index Future	252.9900	253.6130	252.9920	253.6130	500.00
27/03/2007	ALBI On 07-February-08			Index Future	273.0300	274.0130	273.0320	274.0130	0.00
27/03/2007	ALBI On 03-May-07			Index Future	254.4700	255.4310	254.4680	255.4310	0.00
27/03/2007	ALBI On 02-August-07			Index Future	260.3500	261.3310	260.3520	261.3310	0.00
27/03/2007	ALBI On 01-November-07			Index Future	266.3900	267.3720	266.3900	267.3720	0.00
27/03/2007	CRD1 On 03-May-07			Index Future	108.6900	108.8780	108.6930	108.8780	10.00
27/03/2007	GOVI On 07-February-08			jGovi	273.0900	273.9940	273.0920	273.9940	0.00
27/03/2007	GOVI On 03-May-07			jGovi	255.1200	256.0450	255.1150	256.0450	144.00
27/03/2007	GOVI On 02-August-07			jGovi	260.6300	261.5750	260.6250	261.5750	69.00
27/03/2007	GOVI On 01-November-07			jGovi	266.4200	267.3850	266.4150	267.3850	0.00
27/03/2007	ILBI On 03-May-07			Index Future	274.8000	274.3480	274.8020	274.3480	0.00
27/03/2007	ILBI On 02-August-07			Index Future	281.1600	280.6850	281.1550	280.6850	0.00
27/03/2007	J153 On 31-August-10			jSwap	8.8800	8.8220	0.0409	0.0392	0.00
27/03/2007	J157 On 15-September-15			jSwap	8.4100	8.3320	0.0504	0.0549	0.00
27/03/2007	J186 On 21-December-26			jSwap	7.9000	7.8380	0.0399	0.0340	0.00
27/03/2007	J201 On 22-December-14			jSwap	8.4900	8.4130	0.0572	0.0531	0.00
27/03/2007	J203 On 15-September-17			jSwap	8.3000	8.2270	0.0547	0.0501	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
27/03/2007	J204 On 21-December-18			jSwap	8.2600	8.1980	0.0577	0.0533	0.00
27/03/2007	J207 On 15-January-20			jSwap	8.2000	8.1370	0.0155	0.0109	0.00
27/03/2007	JBAR On 21-December-05			jBar	9.1700	9.1250	0.0000	0.0000	0.00
27/03/2007	JFRA On 07-February-08			jFra	9.2200	9.1690	0.0225	0.0223	0.00
27/03/2007	JFRA On 03-May-07			jFra	9.2700	9.2490	0.0226	0.0225	0.00
27/03/2007	JFRA On 02-August-07			jFra	9.3200	9.2930	0.0227	0.0226	0.00
27/03/2007	JFRA On 01-November-07			jFra	9.2800	9.2430	0.0243	0.0242	0.00
27/03/2007	JN02 On 03-May-07			jNote	9.0500	8.9990	0.1646	0.1638	0.00
27/03/2007	JN02 On 02-August-07			jNote	8.9500	8.8950	0.1631	0.1621	0.00
27/03/2007	JN05 On 03-May-07			jNote	8.5600	8.4860	0.3436	0.3412	0.00
27/03/2007	JN05 On 02-August-07			jNote	8.4900	8.4140	0.3414	0.3390	0.00
27/03/2007	JN10 On 03-May-07			jNote	8.2200	8.1470	0.5517	0.5487	0.00
27/03/2007	JN10 On 02-August-07			jNote	8.1600	8.0930	0.5497	0.5466	0.00
27/03/2007	JROD On 30-March-07			jRod	8.6700	8.6690	0.0019	0.0019	0.00
27/03/2007	JROD On 30-April-07			jRod	8.7400	8.7370	0.0020	0.0020	0.00
27/03/2007	JROD On 31-May-07			jRod	8.9400	8.9150	0.0025	0.0025	0.00
27/03/2007	JROD On 29-June-07			jRod	8.9300	8.9090	0.0048	0.0047	0.00
27/03/2007	JROD On 31-July-07			jRod	9.0700	9.0480	0.0054	0.0053	0.00
27/03/2007	JROD On 31-August-07			jRod	9.2000	9.1800	0.0061	0.0060	0.00
27/03/2007	JROD On 28-September-07			jRod	9.1000	9.0930	0.0083	0.0082	0.00
27/03/2007	JROD On 31-October-07			jRod	9.2000	9.1870	0.0089	0.0088	0.00
27/03/2007	JROD On 30-November-07			jRod	9.2900	9.2680	0.0095	0.0094	0.00
27/03/2007	JROD On 31-December-07			jRod	9.2000	9.1790	0.0119	0.0117	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
27/03/2007	OTH1 On 03-May-07			Index Future	251.5100	252.3890	251.5070	252.3890	15.00
27/03/2007	R153 On 03-May-07			Bond Future	8.1700	8.0850	116.1964	116.4446	366.00
27/03/2007	R153 On 02-August-07			Bond Future	8.1200	8.0400	118.6484	118.8793	0.00
27/03/2007	R157 On 03-May-07			Bond Future	7.7900	7.7150	136.5771	137.0957	481.00
27/03/2007	R157 On 02-August-07			Bond Future	7.7500	7.6800	139.4333	139.9398	3.00
27/03/2007	R186 On 03-May-07			Bond Future	7.5000	7.4250	134.5798	135.4711	0.00
27/03/2007	R186 On 02-August-07			Bond Future	7.4500	7.3780	132.3563	133.2470	0.00
27/03/2007	R196 On 03-May-07			Bond Future	8.5300	8.4460	104.2785	104.4127	0.00
27/03/2007	R196 On 02-August-07			Bond Future	8.3800	8.2950	106.6730	106.7916	0.00
27/03/2007	R201 On 03-May-07			Bond Future	7.8300	7.7600	108.5079	108.9181	0.00
27/03/2007	R201 On 02-August-07			Bond Future	7.7800	7.7050	106.5012	106.9026	0.00
27/03/2007	R203 On 03-May-07			Bond Future	7.7000	7.6300	105.0631	105.5778	0.00
27/03/2007	R203 On 02-August-07			Bond Future	7.6400	7.5690	107.4723	107.9885	0.00
27/03/2007	R204 On 03-May-07			Bond Future	7.6900	7.6170	105.3884	105.9382	0.00
27/03/2007	R204 On 02-August-07			Bond Future	7.6400	7.5630	103.7546	104.3072	0.00
27/03/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	69293	74051	69293	74051	0.00
27/03/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	5865	5096	5865	5096	0.00
27/03/2007	R206 On 03-May-07			Bond Future	7.8300	7.7560	100.6160	101.0080	0.00
27/03/2007	R206 On 02-August-07			Bond Future	7.7600	7.6840	99.1579	99.5402	0.00
27/03/2007	R207 On 03-May-07			Bond Future	7.6300	7.5540	99.2322	99.7938	0.00
27/03/2007	R207 On 02-August-07			Bond Future	7.5700	7.5030	97.8649	98.4229	0.00
27/03/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	83472	89086	83472	89086	0.00
27/03/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	4	2	4	2	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
27/03/2007	R209 On 03-May-07			Bond Future	7.2000	7.1400	89.1543	89.8166	0.00
27/03/2007	R209 On 02-August-07			Bond Future	7.1700	7.1050	91.1207	91.7862	315.00
27/03/2007	TRT1 On 03-May-07			Index Future	252.0800	252.9920	252.0780	252.9920	500.00
28/03/2007	ALBI On 07-February-08			Index Future	272.8500	273.0320	272.8480	273.0320	0.00
28/03/2007	ALBI On 03-May-07			Index Future	254.3500	254.4680	254.3520	254.4680	0.00
28/03/2007	ALBI On 02-August-07			Index Future	260.2100	260.3520	260.2080	260.3520	0.00
28/03/2007	ALBI On 01-November-07			Index Future	266.2300	266.3900	266.2340	266.3900	0.00
28/03/2007	CRD1 On 03-May-07			Index Future	109.0100	108.6930	109.0120	108.6930	10.00
28/03/2007	GOVI On 07-February-08			jGovi	273.0800	273.0920	273.0790	273.0920	0.00
28/03/2007	GOVI On 03-May-07			jGovi	255.0200	255.1150	255.0190	255.1150	144.00
28/03/2007	GOVI On 02-August-07			jGovi	260.5300	260.6250	260.5290	260.6250	69.00
28/03/2007	GOVI On 01-November-07			jGovi	266.3200	266.4150	266.3160	266.4150	0.00
28/03/2007	ILBI On 03-May-07			Index Future	265.6900	274.8020	265.6880	274.8020	0.00
28/03/2007	ILBI On 02-August-07			Index Future	271.8100	281.1550	271.8050	281.1550	0.00
28/03/2007	J153 On 31-August-10			jSwap	8.8500	8.8810	0.0402	0.0409	0.00
28/03/2007	J157 On 15-September-15			jSwap	8.3900	8.4050	0.0514	0.0504	0.00
28/03/2007	J186 On 21-December-26			jSwap	7.9000	7.8980	0.0399	0.0399	0.00
28/03/2007	J201 On 22-December-14			jSwap	8.4700	8.4850	0.0564	0.0572	0.00
28/03/2007	J203 On 15-September-17			jSwap	8.2800	8.2950	0.0535	0.0547	0.00
28/03/2007	J204 On 21-December-18			jSwap	8.2400	8.2570	0.0566	0.0577	0.00

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28/03/2007	J207 On 15-January-20			jSwap	8.1800	8.1950	0.0144	0.0155	0.00
28/03/2007	JBAR On 21-December-05			jBar	9.1800	9.1710	0.0000	0.0000	0.00
28/03/2007	JFRA On 07-February-08			jFra	9.2000	9.2230	0.0224	0.0225	0.00
28/03/2007	JFRA On 03-May-07			jFra	9.2300	9.2660	0.0225	0.0226	0.00
28/03/2007	JFRA On 02-August-07			jFra	9.3000	9.3150	0.0227	0.0227	0.00
28/03/2007	JFRA On 01-November-07			jFra	9.2500	9.2810	0.0242	0.0243	0.00
28/03/2007	JN02 On 03-May-07			jNote	9.0200	9.0480	0.1641	0.1646	0.00
28/03/2007	JN02 On 02-August-07			jNote	8.9200	8.9540	0.1625	0.1631	0.00
28/03/2007	JN05 On 03-May-07			jNote	8.5300	8.5580	0.3428	0.3436	0.00
28/03/2007	JN05 On 02-August-07			jNote	8.4600	8.4870	0.3407	0.3414	0.00
28/03/2007	JN10 On 03-May-07			jNote	8.2000	8.2170	0.5510	0.5517	0.00
28/03/2007	JN10 On 02-August-07			jNote	8.1500	8.1640	0.5489	0.5497	0.00
28/03/2007	JROD On 30-March-07			jRod	8.6700	8.6690	0.0019	0.0019	0.00
28/03/2007	JROD On 30-April-07			jRod	8.7400	8.7440	0.0020	0.0020	0.00
28/03/2007	JROD On 31-May-07			jRod	8.9400	8.9400	0.0025	0.0025	0.00
28/03/2007	JROD On 29-June-07			jRod	8.9300	8.9280	0.0048	0.0048	0.00
28/03/2007	JROD On 31-July-07			jRod	9.0700	9.0680	0.0054	0.0054	0.00
28/03/2007	JROD On 31-August-07			jRod	9.1900	9.1950	0.0061	0.0061	0.00
28/03/2007	JROD On 28-September-07			jRod	9.1000	9.1010	0.0082	0.0083	0.00
28/03/2007	JROD On 31-October-07			jRod	9.1900	9.1970	0.0089	0.0089	0.00
28/03/2007	JROD On 30-November-07			jRod	9.2800	9.2860	0.0095	0.0095	0.00
28/03/2007	JROD On 31-December-07			jRod	9.2000	9.2030	0.0119	0.0119	0.00
28/03/2007	OTH1 On 03-May-07			Index Future	251.3900	251.5070	251.3920	251.5070	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
28/03/2007	R153 On 03-May-07			Bond Future	8.1600	8.1650	116.2274	116.1964	366.00
28/03/2007	R153 On 02-August-07			Bond Future	8.1100	8.1200	118.6916	118.6484	0.00
28/03/2007	R157 On 03-May-07			Bond Future	7.7900	7.7850	136.5401	136.5771	481.00
28/03/2007	R157 On 02-August-07			Bond Future	7.7500	7.7500	139.4333	139.4333	3.00
28/03/2007	R186 On 03-May-07			Bond Future	7.5000	7.4960	134.5673	134.5798	0.00
28/03/2007	R186 On 02-August-07			Bond Future	7.4500	7.4490	132.3438	132.3563	0.00
28/03/2007	R196 On 03-May-07			Bond Future	8.5200	8.5260	104.2852	104.2785	0.00
28/03/2007	R196 On 02-August-07			Bond Future	8.3700	8.3760	106.6759	106.6730	0.00
28/03/2007	R201 On 03-May-07			Bond Future	7.8400	7.8300	108.4494	108.5079	0.00
28/03/2007	R201 On 02-August-07			Bond Future	7.7700	7.7750	106.5413	106.5012	0.00
28/03/2007	R203 On 03-May-07			Bond Future	7.7000	7.7010	105.0559	105.0631	0.00
28/03/2007	R203 On 02-August-07			Bond Future	7.6400	7.6410	107.4652	107.4723	0.00
28/03/2007	R204 On 03-May-07			Bond Future	7.7000	7.6880	105.3345	105.3884	0.00
28/03/2007	R204 On 02-August-07			Bond Future	7.6400	7.6350	103.7087	103.7546	0.00
28/03/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	68843	69293	68843	69293	0.00
28/03/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	5874	5865	5874	5865	0.00
28/03/2007	R206 On 03-May-07			Bond Future	7.8300	7.8330	100.6109	100.6160	0.00
28/03/2007	R206 On 02-August-07			Bond Future	7.7600	7.7610	99.1480	99.1579	0.00
28/03/2007	R207 On 03-May-07			Bond Future	7.6200	7.6250	99.2637	99.2322	0.00
28/03/2007	R207 On 02-August-07			Bond Future	7.5700	7.5740	97.8963	97.8649	0.00
28/03/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	83786	83472	83786	83472	0.00
28/03/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	3	4	3	4	0.00
28/03/2007	R209 On 03-May-07			Bond Future	7.2100	7.2000	89.0994	89.1543	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
28/03/2007	R209 On 02-August-07			Bond Future	7.1700	7.1650	91.0656	91.1207	315.00
28/03/2007	TRT1 On 03-May-07			Index Future	251.9900	252.0780	251.9900	252.0780	500.00
29/03/2007	ALBI On 07-February-08			Index Future	273.0500	272.8480	273.0460	272.8480	0.00
29/03/2007	ALBI On 03-May-07			Index Future	254.6200	254.3520	254.6240	254.3520	0.00
29/03/2007	ALBI On 02-August-07			Index Future	260.4700	260.2080	260.4710	260.2080	0.00
29/03/2007	ALBI On 01-November-07			Index Future	266.4700	266.2340	266.4730	266.2340	0.00
29/03/2007	CRD1 On 03-May-07			Index Future	109.1000	109.0120	109.0990	109.0120	10.00
29/03/2007	GOVI On 07-February-08			jGovi	273.3400	273.0790	273.3400	273.0790	0.00
29/03/2007	GOVI On 03-May-07			jGovi	255.2700	255.0190	255.2720	255.0190	144.00
29/03/2007	GOVI On 02-August-07			jGovi	260.7900	260.5290	260.7880	260.5290	69.00
29/03/2007	GOVI On 01-November-07			jGovi	266.5800	266.3160	266.5800	266.3160	0.00
29/03/2007	ILBI On 03-May-07			Index Future	256.6000	265.6880	256.6030	265.6880	0.00
29/03/2007	ILBI On 02-August-07			Index Future	262.5000	271.8050	262.4960	271.8050	0.00
29/03/2007	J153 On 31-August-10			jSwap	8.8200	8.8540	0.0391	0.0402	0.00
29/03/2007	J157 On 15-September-15			jSwap	8.3500	8.3880	0.0536	0.0514	0.00
29/03/2007	J186 On 21-December-26			jSwap	7.8500	7.8980	0.0355	0.0399	0.00
29/03/2007	J201 On 22-December-14			jSwap	8.4300	8.4710	0.0542	0.0564	0.00
29/03/2007	J203 On 15-September-17			jSwap	8.2500	8.2770	0.0514	0.0535	0.00
29/03/2007	J204 On 21-December-18			jSwap	8.2100	8.2420	0.0543	0.0566	0.00
29/03/2007	J207 On 15-January-20			jSwap	8.1500	8.1810	0.0118	0.0144	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
29/03/2007	JBAR On 21-December-05			jBar	9.1800	9.1750	0.0000	0.0000	0.00
29/03/2007	JFRA On 07-February-08			jFra	9.1500	9.1980	0.0223	0.0224	0.00
29/03/2007	JFRA On 03-May-07			jFra	9.2100	9.2330	0.0225	0.0225	0.00
29/03/2007	JFRA On 02-August-07			jFra	9.2500	9.2970	0.0225	0.0227	0.00
29/03/2007	JFRA On 01-November-07			jFra	9.1900	9.2490	0.0241	0.0242	0.00
29/03/2007	JN02 On 03-May-07			jNote	8.9800	9.0150	0.1635	0.1641	0.00
29/03/2007	JN02 On 02-August-07			jNote	8.8800	8.9200	0.1618	0.1625	0.00
29/03/2007	JN05 On 03-May-07			jNote	8.5000	8.5320	0.3417	0.3428	0.00
29/03/2007	JN05 On 02-August-07			jNote	8.4300	8.4640	0.3395	0.3407	0.00
29/03/2007	JN10 On 03-May-07			jNote	8.1700	8.1990	0.5497	0.5510	0.00
29/03/2007	JN10 On 02-August-07			jNote	8.1100	8.1460	0.5476	0.5489	0.00
29/03/2007	JROD On 30-March-07			jRod	8.6700	8.6690	0.0000	0.0019	0.00
29/03/2007	JROD On 30-April-07			jRod	8.7400	8.7400	0.0020	0.0020	0.00
29/03/2007	JROD On 31-May-07			jRod	8.9300	8.9350	0.0025	0.0025	0.00
29/03/2007	JROD On 29-June-07			jRod	8.9200	8.9260	0.0048	0.0048	0.00
29/03/2007	JROD On 31-July-07			jRod	9.0600	9.0650	0.0054	0.0054	0.00
29/03/2007	JROD On 31-August-07			jRod	9.1900	9.1910	0.0061	0.0061	0.00
29/03/2007	JROD On 28-September-07			jRod	9.1000	9.0970	0.0082	0.0082	0.00
29/03/2007	JROD On 31-October-07			jRod	9.1900	9.1930	0.0089	0.0089	0.00
29/03/2007	JROD On 30-November-07			jRod	9.2800	9.2820	0.0095	0.0095	0.00
29/03/2007	JROD On 31-December-07			jRod	9.2000	9.2000	0.0118	0.0119	0.00
29/03/2007	OTH1 On 03-May-07			Index Future	251.6700	251.3920	251.6670	251.3920	15.00
29/03/2007	R153 On 03-May-07			Bond Future	8.1300	8.1550	116.3204	116.2274	366.00
29/03/2007	R153 On 02-August-07			Bond Future	8.0800	8.1050	118.7782	118.6916	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
29/03/2007	R157 On 03-May-07			Bond Future	7.7700	7.7900	136.6880	136.5401	481.00
29/03/2007	R157 On 02-August-07			Bond Future	7.7300	7.7500	139.5777	139.4333	3.00
29/03/2007	R186 On 03-May-07			Bond Future	7.4800	7.4970	134.8174	134.5673	0.00
29/03/2007	R186 On 02-August-07			Bond Future	7.4300	7.4500	132.5938	132.3438	0.00
29/03/2007	R196 On 03-May-07			Bond Future	8.4900	8.5220	104.3355	104.2852	0.00
29/03/2007	R196 On 02-August-07			Bond Future	8.3400	8.3740	106.7271	106.6759	0.00
29/03/2007	R201 On 03-May-07			Bond Future	7.8200	7.8400	108.5664	108.4494	0.00
29/03/2007	R201 On 02-August-07			Bond Future	7.7700	7.7680	106.5298	106.5413	0.00
29/03/2007	R203 On 03-May-07			Bond Future	7.6900	7.7020	105.1571	105.0559	0.00
29/03/2007	R203 On 02-August-07			Bond Future	7.6300	7.6420	107.5724	107.4652	0.00
29/03/2007	R204 On 03-May-07			Bond Future	7.6800	7.6950	105.4888	105.3345	0.00
29/03/2007	R204 On 02-August-07			Bond Future	7.6200	7.6410	103.8617	103.7087	0.00
29/03/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	70069	68843	70069	68843	0.00
29/03/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	5569	5874	5569	5874	0.00
29/03/2007	R206 On 03-May-07			Bond Future	7.8100	7.8340	100.7125	100.6109	0.00
29/03/2007	R206 On 02-August-07			Bond Future	7.7400	7.7630	99.2471	99.1480	0.00
29/03/2007	R207 On 03-May-07			Bond Future	7.6000	7.6210	99.4215	99.2637	0.00
29/03/2007	R207 On 02-August-07			Bond Future	7.5500	7.5700	98.0531	97.8963	0.00
29/03/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	85363	83786	85363	83786	0.00
29/03/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	2	3	2	3	0.00
29/03/2007	R209 On 03-May-07			Bond Future	7.2000	7.2050	89.2092	89.0994	0.00
29/03/2007	R209 On 02-August-07			Bond Future	7.1600	7.1700	91.1758	91.0656	315.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2007	TRT1 On 03-May-07			Index Future	252.2400	251.9900	252.2400	251.9900	500.00
30/03/2007	ALBI On 07-February-08			Index Future	273.0500	273.0460	273.0460	273.0460	0.00
30/03/2007	ALBI On 03-May-07			Index Future	254.6200	254.6240	254.6240	254.6240	0.00
30/03/2007	ALBI On 02-August-07			Index Future	260.4700	260.4710	260.4710	260.4710	0.00
30/03/2007	ALBI On 01-November-07			Index Future	266.4700	266.4730	266.4730	266.4730	0.00
30/03/2007	CRD1 On 03-May-07			Index Future	108.8800	109.0990	108.8810	109.0990	10.00
30/03/2007	GOVI On 07-February-08			jGovi	272.5900	273.3400	272.5900	273.3400	0.00
30/03/2007	GOVI On 03-May-07			jGovi	254.5400	255.2720	254.5360	255.2720	144.00
30/03/2007	GOVI On 02-August-07			jGovi	260.0400	260.7880	260.0360	260.7880	69.00
30/03/2007	GOVI On 01-November-07			jGovi	265.8100	266.5800	265.8120	266.5800	0.00
30/03/2007	ILBI On 03-May-07			Index Future	256.6000	256.6030	256.6030	256.6030	0.00
30/03/2007	ILBI On 02-August-07			Index Future	262.5000	262.4960	262.4960	262.4960	0.00
30/03/2007	J153 On 31-August-10			jSwap	8.8400	8.8180	0.0397	0.0391	0.00
30/03/2007	J157 On 15-September-15			jSwap	8.3800	8.3530	0.0520	0.0536	0.00
30/03/2007	J186 On 21-December-26			jSwap	7.8900	7.8530	0.0396	0.0355	0.00
30/03/2007	J201 On 22-December-14			jSwap	8.4600	8.4310	0.0556	0.0542	0.00
30/03/2007	J203 On 15-September-17			jSwap	8.2700	8.2460	0.0530	0.0514	0.00
30/03/2007	J204 On 21-December-18			jSwap	8.2400	8.2110	0.0567	0.0543	0.00
30/03/2007	J207 On 15-January-20			jSwap	8.1900	8.1480	0.0147	0.0118	0.00
30/03/2007	JBAR On 21-December-05			jBar	9.1800	9.1750	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
30/03/2007	JFRA On 07-February-08			jFra	9.2000	9.1530	0.0224	0.0223	0.00
30/03/2007	JFRA On 03-May-07			jFra	9.2300	9.2130	0.0225	0.0225	0.00
30/03/2007	JFRA On 02-August-07			jFra	9.2700	9.2480	0.0226	0.0225	0.00
30/03/2007	JFRA On 01-November-07			jFra	9.2100	9.1850	0.0241	0.0241	0.00
30/03/2007	JN02 On 03-May-07			jNote	9.0100	8.9760	0.1640	0.1635	0.00
30/03/2007	JN02 On 02-August-07			jNote	8.9100	8.8780	0.1623	0.1618	0.00
30/03/2007	JN05 On 03-May-07			jNote	8.5200	8.4980	0.3424	0.3417	0.00
30/03/2007	JN05 On 02-August-07			jNote	8.4500	8.4270	0.3402	0.3395	0.00
30/03/2007	JN10 On 03-May-07			jNote	8.1900	8.1670	0.5506	0.5497	0.00
30/03/2007	JN10 On 02-August-07			jNote	8.1400	8.1140	0.5486	0.5476	0.00
30/03/2007	JROD On 30-March-07			jRod	8.6700	8.6690	8.6690	0.0000	0.00
30/03/2007	JROD On 30-April-07			jRod	8.7300	8.7350	0.0025	0.0020	0.00
30/03/2007	JROD On 31-May-07			jRod	8.9300	8.9270	0.0029	0.0025	0.00
30/03/2007	JROD On 29-June-07			jRod	9.1800	8.9210	0.0035	0.0048	0.00
30/03/2007	JROD On 31-July-07			jRod	9.0600	9.0620	0.0058	0.0054	0.00
30/03/2007	JROD On 31-August-07			jRod	9.1900	9.1910	0.0065	0.0061	0.00
30/03/2007	JROD On 28-September-07			jRod	9.3200	9.0980	0.0070	0.0082	0.00
30/03/2007	JROD On 31-October-07			jRod	9.2000	9.1930	0.0093	0.0089	0.00
30/03/2007	JROD On 30-November-07			jRod	9.2800	9.2800	0.0099	0.0095	0.00
30/03/2007	JROD On 31-December-07			jRod	9.3800	9.1950	0.0106	0.0118	0.00
30/03/2007	OTH1 On 03-May-07			Index Future	250.9900	251.6670	250.9890	251.6670	15.00
30/03/2007	R153 On 03-May-07			Bond Future	8.1800	8.1250	116.1654	116.3204	366.00
30/03/2007	R153 On 02-August-07			Bond Future	8.1300	8.0750	118.6340	118.7782	0.00
30/03/2007	R157 On 03-May-07			Bond Future	7.8300	7.7700	136.2451	136.6880	481.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2007	R157 On 02-August-07			Bond Future	7.7900	7.7300	139.1450	139.5777	0.00
30/03/2007	R186 On 03-May-07			Bond Future	7.5400	7.4770	134.0567	134.8174	0.00
30/03/2007	R186 On 02-August-07			Bond Future	7.4900	7.4300	131.8212	132.5938	0.00
30/03/2007	R196 On 03-May-07			Bond Future	8.5300	8.4920	104.2651	104.3355	0.00
30/03/2007	R196 On 02-August-07			Bond Future	8.3900	8.3390	106.6569	106.7271	0.00
30/03/2007	R201 On 03-May-07			Bond Future	7.8800	7.8200	108.2161	108.5664	0.00
30/03/2007	R201 On 02-August-07			Bond Future	7.8300	7.7700	106.1872	106.5298	0.00
30/03/2007	R203 On 03-May-07			Bond Future	7.7400	7.6880	104.7530	105.1571	0.00
30/03/2007	R203 On 02-August-07			Bond Future	7.6900	7.6270	107.1585	107.5724	0.00
30/03/2007	R204 On 03-May-07			Bond Future	7.7400	7.6750	105.0190	105.4888	0.00
30/03/2007	R204 On 02-August-07			Bond Future	7.6800	7.6210	103.3807	103.8617	0.00
30/03/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	65972	70069	65972	70069	0.00
30/03/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	6284	5569	6284	5569	0.00
30/03/2007	R206 On 03-May-07			Bond Future	7.8800	7.8140	100.3980	100.7125	0.00
30/03/2007	R206 On 02-August-07			Bond Future	7.8100	7.7430	98.9304	99.2471	0.00
30/03/2007	R207 On 03-May-07			Bond Future	7.6600	7.6010	98.9412	99.4215	0.00
30/03/2007	R207 On 02-August-07			Bond Future	7.6100	7.5500	97.5680	98.0531	0.00
30/03/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	80562	85363	80562	85363	0.00
30/03/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	4	2	4	2	0.00
30/03/2007	R209 On 03-May-07			Bond Future	7.2500	7.1950	88.6627	89.2092	0.00
30/03/2007	R209 On 02-August-07			Bond Future	7.2100	7.1600	90.6267	91.1758	314.00
30/03/2007	TRT1 On 03-May-07			Index Future	251.5200	252.2400	251.5160	252.2400	500.00

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