



Derivatives Weekly Statistics Report

From 2007/05/14 To 2007/05/18

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2007	ALBI On 07-February-08			Index Future	275.9800	275.6360	275.9810	275.6360	0.00
14/05/2007	ALBI On 02-August-07			Index Future	263.2400	262.9060	263.2390	262.9060	0.00
14/05/2007	ALBI On 01-November-07			Index Future	269.3200	268.9700	269.3150	268.9700	0.00
14/05/2007	CRD1 On 02-August-07			Index Future	112.1900	112.0940	112.1900	112.0940	10.00
14/05/2007	GOVI On 07-February-08			jGovi	275.8400	275.5925	275.8440	275.5925	30.00
14/05/2007	GOVI On 02-August-07			jGovi	263.6800	263.4425	263.6830	263.4425	195.00
14/05/2007	GOVI On 01-November-07			jGovi	269.5700	269.3220	269.5670	269.3220	59.00
14/05/2007	ILBI On 02-August-07			Index Future	280.6300	280.6990	280.6290	280.6990	0.00
14/05/2007	J153 On 31-August-10			jSwap	8.7900	8.8270	0.0389	0.0398	0.00
14/05/2007	J157 On 15-September-15			jSwap	8.3000	8.3380	0.0578	0.0551	0.00
14/05/2007	J186 On 21-December-26			jSwap	7.7600	7.8010	0.0270	0.0307	0.00
14/05/2007	J201 On 22-December-14			jSwap	8.3800	8.4190	0.0519	0.0541	0.00
14/05/2007	J203 On 15-September-17			jSwap	8.1800	8.2140	0.0474	0.0498	0.00
14/05/2007	J204 On 21-December-18			jSwap	8.1400	8.1740	0.0498	0.0521	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
14/05/2007	J207 On 15-January-20			jSwap	8.0800	8.1050	0.0061	0.0085	0.00
14/05/2007	JBAR On 21-December-05			jBar	9.2100	9.2130	0.0000	0.0000	0.00
14/05/2007	JFRA On 07-February-08			jFra	9.1200	9.1320	0.0222	0.0223	0.00
14/05/2007	JFRA On 02-August-07			jFra	9.2700	9.2660	0.0226	0.0226	0.00
14/05/2007	JFRA On 01-November-07			jFra	9.2100	9.2230	0.0241	0.0242	0.00
14/05/2007	JN02 On 07-February-08			jNote	8.6200	8.6510	0.1561	0.1567	0.00
14/05/2007	JN02 On 02-August-07			jNote	8.9000	8.9140	0.1621	0.1624	0.00
14/05/2007	JN02 On 01-November-07			jNote	8.7600	8.7900	0.1599	0.1603	0.00
14/05/2007	JN05 On 07-February-08			jNote	8.2200	8.2610	0.3329	0.3344	0.00
14/05/2007	JN05 On 02-August-07			jNote	8.3800	8.4230	0.3379	0.3393	0.00
14/05/2007	JN05 On 01-November-07			jNote	8.3000	8.3450	0.3354	0.3369	0.00
14/05/2007	JN10 On 07-February-08			jNote	7.9200	7.9570	0.5385	0.5402	0.00
14/05/2007	JN10 On 02-August-07			jNote	8.0400	8.0790	0.5441	0.5457	0.00
14/05/2007	JN10 On 01-November-07			jNote	7.9800	8.0200	0.5417	0.5433	0.00
14/05/2007	JROD On 31-May-07			jRod	8.6800	8.6880	0.0019	0.0024	0.00
14/05/2007	JROD On 29-June-07			jRod	8.8300	8.8490	0.0023	0.0027	0.00
14/05/2007	JROD On 31-July-07			jRod	9.0900	9.1080	0.0029	0.0034	0.00
14/05/2007	JROD On 31-August-07			jRod	9.0000	9.0110	0.0052	0.0057	0.00
14/05/2007	JROD On 28-September-07			jRod	9.1200	9.1250	0.0057	0.0061	0.00
14/05/2007	JROD On 31-October-07			jRod	9.2300	9.2400	0.0062	0.0067	0.00
14/05/2007	JROD On 30-November-07			jRod	9.1100	9.1160	0.0084	0.0088	0.00
14/05/2007	JROD On 31-December-07			jRod	9.1900	9.2000	0.0089	0.0094	0.00
14/05/2007	OTH1 On 02-August-07			Index Future	260.2300	259.9490	260.2280	259.9490	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
14/05/2007	R153 On 07-February-08			Bond Future	7.5700	7.5920	118.2808	118.2170	0.00
14/05/2007	R153 On 02-August-07			Bond Future	7.8800	7.9000	119.3431	119.2850	215.00
14/05/2007	R153 On 01-November-07			Bond Future	7.8200	7.8350	115.2550	115.2013	0.00
14/05/2007	R157 On 07-February-08			Bond Future	7.4100	7.4250	140.4136	140.3091	477.00
14/05/2007	R157 On 02-August-07			Bond Future	7.5200	7.5300	141.1438	141.0338	5.00
14/05/2007	R157 On 01-November-07			Bond Future	7.4700	7.4800	137.2949	137.1875	0.00
14/05/2007	R186 On 07-February-08			Bond Future	7.0900	7.1070	136.6423	136.4487	0.00
14/05/2007	R186 On 02-August-07			Bond Future	7.1800	7.1960	135.7663	135.5719	6.00
14/05/2007	R186 On 01-November-07			Bond Future	7.1300	7.1500	138.7756	138.5686	0.00
14/05/2007	R196 On 07-February-08			Bond Future	7.8400	7.8820	106.6761	106.6341	0.00
14/05/2007	R196 On 02-August-07			Bond Future	8.1600	8.1850	106.9897	106.9530	0.00
14/05/2007	R196 On 01-November-07			Bond Future	8.0000	8.0340	104.2793	104.2356	0.00
14/05/2007	R201 On 07-February-08			Bond Future	7.4200	7.4310	108.3251	108.2366	0.00
14/05/2007	R201 On 02-August-07			Bond Future	7.5500	7.5600	107.8273	107.7402	0.00
14/05/2007	R201 On 01-November-07			Bond Future	7.4700	7.4800	110.2850	110.1997	0.00
14/05/2007	R203 On 07-February-08			Bond Future	7.3400	7.3530	109.5966	109.4836	0.00
14/05/2007	R203 On 02-August-07			Bond Future	7.4400	7.4580	108.8998	108.7908	0.00
14/05/2007	R203 On 01-November-07			Bond Future	7.3900	7.4030	107.1311	107.0163	0.00
14/05/2007	R204 On 07-February-08			Bond Future	7.3400	7.3570	106.0163	105.8943	0.00
14/05/2007	R204 On 02-August-07			Bond Future	7.4400	7.4550	105.2605	105.1436	0.00
14/05/2007	R204 On 01-November-07			Bond Future	7.3900	7.4040	107.5903	107.4668	0.00
14/05/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	80029	79069	80029	79069	0.00
14/05/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	1542	1751	1542	1751	0.00
14/05/2007	R206 On 07-February-08			Bond Future	7.4000	7.4120	101.0644	100.9839	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
14/05/2007	R206 On 02-August-07			Bond Future	7.5400	7.5540	100.2601	100.1899	0.00
14/05/2007	R206 On 01-November-07			Bond Future	7.4600	7.4800	102.4831	102.4048	0.00
14/05/2007	R207 On 07-February-08			Bond Future	7.2800	7.2910	100.3050	100.2264	0.00
14/05/2007	R207 On 02-August-07			Bond Future	7.3800	7.3870	99.4157	99.3437	0.00
14/05/2007	R207 On 01-November-07			Bond Future	7.3300	7.3370	101.6167	101.5374	0.00
14/05/2007	R209 On 07-February-08			Bond Future	6.8100	6.8300	95.3219	95.0870	0.00
14/05/2007	R209 On 02-August-07			Bond Future	6.9000	6.9200	94.1207	93.8888	314.00
14/05/2007	R209 On 01-November-07			Bond Future	6.8600	6.8750	93.0992	92.8657	0.00
14/05/2007	TRT1 On 02-August-07			Index Future	260.5500	260.3110	260.5490	260.3110	500.00
15/05/2007	ALBI On 07-February-08			Index Future	275.5600	275.9810	275.5580	275.9810	0.00
15/05/2007	ALBI On 02-August-07			Index Future	262.8400	263.2390	262.8390	263.2390	0.00
15/05/2007	ALBI On 01-November-07			Index Future	268.9000	269.3150	268.9010	269.3150	0.00
15/05/2007	CRD1 On 02-August-07			Index Future	112.0400	112.1900	112.0400	112.1900	10.00
15/05/2007	GOVI On 07-February-08			jGovi	275.4100	275.8440	275.4115	275.8440	30.00
15/05/2007	GOVI On 02-August-07			jGovi	263.2700	263.6830	263.2685	263.6830	198.00
15/05/2007	GOVI On 01-November-07			jGovi	269.1400	269.5670	269.1435	269.5670	59.00
15/05/2007	ILBI On 02-August-07			Index Future	280.5700	280.6290	280.5650	280.6290	0.00
15/05/2007	J153 On 31-August-10			jSwap	8.8200	8.7940	0.0397	0.0389	0.00
15/05/2007	J157 On 15-September-15			jSwap	8.3300	8.2960	0.0557	0.0578	0.00
15/05/2007	J186 On 21-December-26			jSwap	7.7800	7.7640	0.0289	0.0270	0.00
15/05/2007	J201 On 22-December-14			jSwap	8.4100	8.3800	0.0537	0.0519	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
15/05/2007	J203 On 15-September-17			jSwap	8.2100	8.1780	0.0497	0.0474	0.00
15/05/2007	J204 On 21-December-18			jSwap	8.1700	8.1430	0.0518	0.0498	0.00
15/05/2007	J207 On 15-January-20			jSwap	8.1000	8.0750	0.0081	0.0061	0.00
15/05/2007	JBAR On 21-December-05			jBar	9.2100	9.2130	0.0000	0.0000	0.00
15/05/2007	JFRA On 07-February-08			jFra	9.1200	9.1210	0.0222	0.0222	0.00
15/05/2007	JFRA On 02-August-07			jFra	9.2600	9.2700	0.0226	0.0226	0.00
15/05/2007	JFRA On 01-November-07			jFra	9.2200	9.2140	0.0241	0.0241	0.00
15/05/2007	JN02 On 07-February-08			jNote	8.6500	8.6170	0.1566	0.1561	0.00
15/05/2007	JN02 On 02-August-07			jNote	8.9100	8.8950	0.1623	0.1621	0.00
15/05/2007	JN02 On 01-November-07			jNote	8.7900	8.7640	0.1603	0.1599	0.00
15/05/2007	JN05 On 07-February-08			jNote	8.2500	8.2150	0.3341	0.3329	0.00
15/05/2007	JN05 On 02-August-07			jNote	8.4100	8.3800	0.3389	0.3379	0.00
15/05/2007	JN05 On 01-November-07			jNote	8.3300	8.3000	0.3366	0.3354	0.00
15/05/2007	JN10 On 07-February-08			jNote	7.9500	7.9180	0.5401	0.5385	0.00
15/05/2007	JN10 On 02-August-07			jNote	8.0800	8.0420	0.5456	0.5441	0.00
15/05/2007	JN10 On 01-November-07			jNote	8.0200	7.9820	0.5433	0.5417	0.00
15/05/2007	JROD On 31-May-07			jRod	8.6800	8.6800	0.0019	0.0019	0.00
15/05/2007	JROD On 29-June-07			jRod	8.8300	8.8320	0.0023	0.0023	0.00
15/05/2007	JROD On 31-July-07			jRod	9.0800	9.0890	0.0029	0.0029	0.00
15/05/2007	JROD On 31-August-07			jRod	9.0000	9.0020	0.0052	0.0052	0.00
15/05/2007	JROD On 28-September-07			jRod	9.1100	9.1170	0.0056	0.0057	0.00
15/05/2007	JROD On 31-October-07			jRod	9.2300	9.2320	0.0062	0.0062	0.00
15/05/2007	JROD On 30-November-07			jRod	9.1100	9.1090	0.0083	0.0084	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
15/05/2007	JROD On 31-December-07			jRod	9.1900	9.1920	0.0089	0.0089	0.00
15/05/2007	OTH1 On 02-August-07			Index Future	259.8800	260.2280	259.8800	260.2280	15.00
15/05/2007	R153 On 07-February-08			Bond Future	7.7600	7.5660	117.8183	118.2808	0.00
15/05/2007	R153 On 02-August-07			Bond Future	7.9100	7.8800	119.2559	119.3431	215.00
15/05/2007	R153 On 01-November-07			Bond Future	7.8500	7.8150	115.1611	115.2550	0.00
15/05/2007	R157 On 07-February-08			Bond Future	7.4500	7.4100	140.1699	140.4136	477.00
15/05/2007	R157 On 02-August-07			Bond Future	7.5600	7.5150	140.8506	141.1438	5.00
15/05/2007	R157 On 01-November-07			Bond Future	7.5100	7.4650	137.0087	137.2949	0.00
15/05/2007	R186 On 07-February-08			Bond Future	7.1200	7.0920	136.2427	136.6423	0.00
15/05/2007	R186 On 02-August-07			Bond Future	7.2100	7.1810	135.3651	135.7663	6.00
15/05/2007	R186 On 01-November-07			Bond Future	7.1700	7.1340	138.3620	138.7756	0.00
15/05/2007	R196 On 07-February-08			Bond Future	7.8800	7.8400	106.6341	106.6761	0.00
15/05/2007	R196 On 02-August-07			Bond Future	8.2000	8.1600	106.9368	106.9897	0.00
15/05/2007	R196 On 01-November-07			Bond Future	8.0400	7.9990	104.2306	104.2793	0.00
15/05/2007	R201 On 07-February-08			Bond Future	7.4200	7.4150	108.2975	108.3251	0.00
15/05/2007	R201 On 02-August-07			Bond Future	7.5900	7.5450	107.5952	107.8273	0.00
15/05/2007	R201 On 01-November-07			Bond Future	7.5100	7.4650	110.0578	110.2850	0.00
15/05/2007	R203 On 07-February-08			Bond Future	7.3600	7.3370	109.4059	109.5966	0.00
15/05/2007	R203 On 02-August-07			Bond Future	7.4700	7.4430	108.7036	108.8998	0.00
15/05/2007	R203 On 01-November-07			Bond Future	7.4100	7.3870	106.9446	107.1311	0.00
15/05/2007	R204 On 07-February-08			Bond Future	7.3700	7.3410	105.8181	106.0163	0.00
15/05/2007	R204 On 02-August-07			Bond Future	7.4700	7.4400	105.0580	105.2605	0.00
15/05/2007	R204 On 01-November-07			Bond Future	7.4100	7.3880	107.3898	107.5903	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
15/05/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	78093	80029	78093	80029	0.00
15/05/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	1631	1542	1631	1542	0.00
15/05/2007	R206 On 07-February-08			Bond Future	7.4200	7.3950	100.9365	101.0644	0.00
15/05/2007	R206 On 02-August-07			Bond Future	7.5700	7.5400	100.1247	100.2601	0.00
15/05/2007	R206 On 01-November-07			Bond Future	7.4900	7.4640	102.3510	102.4831	0.00
15/05/2007	R207 On 07-February-08			Bond Future	7.3100	7.2810	100.1007	100.3050	0.00
15/05/2007	R207 On 02-August-07			Bond Future	7.4000	7.3780	99.2081	99.4157	0.00
15/05/2007	R207 On 01-November-07			Bond Future	7.3500	7.3270	101.4106	101.6167	0.00
15/05/2007	R209 On 07-February-08			Bond Future	6.8500	6.8100	94.8530	95.3219	0.00
15/05/2007	R209 On 02-August-07			Bond Future	6.9500	6.9000	93.6001	94.1207	314.00
15/05/2007	R209 On 01-November-07			Bond Future	6.9000	6.8550	92.5752	93.0992	0.00
15/05/2007	TRT1 On 02-August-07			Index Future	260.1400	260.5490	260.1420	260.5490	500.00
16/05/2007	ALBI On 07-February-08			Index Future	275.2600	275.5580	275.2640	275.5580	0.00
16/05/2007	ALBI On 02-August-07			Index Future	262.5600	262.8390	262.5560	262.8390	0.00
16/05/2007	ALBI On 01-November-07			Index Future	268.6100	268.9010	268.6120	268.9010	0.00
16/05/2007	CRD1 On 02-August-07			Index Future	111.7500	112.0400	111.7480	112.0400	10.00
16/05/2007	GOVI On 07-February-08			jGovi	275.0800	275.4115	275.0755	275.4115	30.00
16/05/2007	GOVI On 02-August-07			jGovi	262.9500	263.2685	262.9450	263.2685	198.00
16/05/2007	GOVI On 01-November-07			jGovi	268.8100	269.1435	268.8115	269.1435	59.00
16/05/2007	ILBI On 02-August-07			Index Future	280.3800	280.5650	280.3810	280.5650	0.00
16/05/2007	J153 On 31-August-10			jSwap	8.8400	8.8210	0.0402	0.0397	0.00
16/05/2007	J157 On 15-September-15			jSwap	8.3300	8.3300	0.0556	0.0557	0.00

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16/05/2007	J186 On 21-December-26			jSwap	7.7900	7.7830	0.0298	0.0289	0.00
16/05/2007	J201 On 22-December-14			jSwap	8.4200	8.4120	0.0539	0.0537	0.00
16/05/2007	J203 On 15-September-17			jSwap	8.2200	8.2120	0.0501	0.0497	0.00
16/05/2007	J204 On 21-December-18			jSwap	8.1800	8.1690	0.0526	0.0518	0.00
16/05/2007	J207 On 15-January-20			jSwap	8.1100	8.1000	0.0090	0.0081	0.00
16/05/2007	JBAR On 21-December-05			jBar	0.0000	9.2130	0.0000	0.0000	0.00
16/05/2007	JFRA On 07-February-08			jFra	9.1300	9.1210	0.0223	0.0222	0.00
16/05/2007	JFRA On 02-August-07			jFra	9.2600	9.2620	0.0226	0.0226	0.00
16/05/2007	JFRA On 01-November-07			jFra	9.2200	9.2150	0.0242	0.0241	0.00
16/05/2007	JN02 On 07-February-08			jNote	8.6800	8.6480	0.1571	0.1566	0.00
16/05/2007	JN02 On 02-August-07			jNote	8.9300	8.9090	0.1627	0.1623	0.00
16/05/2007	JN02 On 01-November-07			jNote	8.8100	8.7850	0.1607	0.1603	0.00
16/05/2007	JN05 On 07-February-08			jNote	8.2600	8.2510	0.3344	0.3341	0.00
16/05/2007	JN05 On 02-August-07			jNote	8.4200	8.4120	0.3393	0.3389	0.00
16/05/2007	JN05 On 01-November-07			jNote	8.3500	8.3340	0.3369	0.3366	0.00
16/05/2007	JN10 On 07-February-08			jNote	7.9600	7.9540	0.5403	0.5401	0.00
16/05/2007	JN10 On 02-August-07			jNote	8.0800	8.0770	0.5458	0.5456	0.00
16/05/2007	JN10 On 01-November-07			jNote	8.0200	8.0170	0.5435	0.5433	0.00
16/05/2007	JROD On 31-May-07			jRod	8.6800	8.6770	0.0019	0.0019	0.00
16/05/2007	JROD On 29-June-07			jRod	8.8200	8.8250	0.0022	0.0023	0.00
16/05/2007	JROD On 31-July-07			jRod	9.0700	9.0810	0.0029	0.0029	0.00

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16/05/2007	JROD On 31-August-07			jRod	8.9900	8.9980	0.0052	0.0052	0.00
16/05/2007	JROD On 28-September-07			jRod	9.1100	9.1140	0.0056	0.0056	0.00
16/05/2007	JROD On 31-October-07			jRod	9.2300	9.2280	0.0062	0.0062	0.00
16/05/2007	JROD On 30-November-07			jRod	9.1000	9.1060	0.0083	0.0083	0.00
16/05/2007	JROD On 31-December-07			jRod	9.1900	9.1900	0.0089	0.0089	0.00
16/05/2007	OTH1 On 02-August-07			Index Future	259.5700	259.8800	259.5710	259.8800	15.00
16/05/2007	R153 On 07-February-08			Bond Future	7.7800	7.7550	117.7695	117.8183	0.00
16/05/2007	R153 On 02-August-07			Bond Future	7.9300	7.9100	119.1979	119.2559	215.00
16/05/2007	R153 On 01-November-07			Bond Future	7.8700	7.8500	115.1074	115.1611	0.00
16/05/2007	R157 On 07-February-08			Bond Future	7.4600	7.4450	140.1004	140.1699	477.00
16/05/2007	R157 On 02-August-07			Bond Future	7.5700	7.5550	140.7775	140.8506	5.00
16/05/2007	R157 On 01-November-07			Bond Future	7.5200	7.5050	136.9372	137.0087	0.00
16/05/2007	R186 On 07-February-08			Bond Future	7.1400	7.1230	136.0372	136.2427	0.00
16/05/2007	R186 On 02-August-07			Bond Future	7.2300	7.2120	135.1459	135.3651	6.00
16/05/2007	R186 On 01-November-07			Bond Future	7.1800	7.1660	138.1559	138.3620	0.00
16/05/2007	R196 On 07-February-08			Bond Future	7.9000	7.8820	106.6161	106.6341	0.00
16/05/2007	R196 On 02-August-07			Bond Future	8.2200	8.1960	106.9045	106.9368	0.00
16/05/2007	R196 On 01-November-07			Bond Future	8.0600	8.0380	104.2069	104.2306	0.00
16/05/2007	R201 On 07-February-08			Bond Future	7.4300	7.4200	108.2422	108.2975	0.00
16/05/2007	R201 On 02-August-07			Bond Future	7.6000	7.5850	107.5372	107.5952	0.00
16/05/2007	R201 On 01-November-07			Bond Future	7.5200	7.5050	110.0011	110.0578	0.00
16/05/2007	R203 On 07-February-08			Bond Future	7.3800	7.3640	109.3284	109.4059	0.00
16/05/2007	R203 On 02-August-07			Bond Future	7.4800	7.4700	108.6166	108.7036	0.00
16/05/2007	R203 On 01-November-07			Bond Future	7.4300	7.4130	106.8586	106.9446	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
16/05/2007	R204 On 07-February-08			Bond Future	7.3700	7.3670	105.7725	105.8181	0.00
16/05/2007	R204 On 02-August-07			Bond Future	7.4700	7.4660	105.0036	105.0580	0.00
16/05/2007	R204 On 01-November-07			Bond Future	7.4200	7.4140	107.3436	107.3898	0.00
16/05/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	77541	78093	77541	78093	0.00
16/05/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	1623	1631	1623	1631	0.00
16/05/2007	R206 On 07-February-08			Bond Future	7.4300	7.4220	100.9128	100.9365	0.00
16/05/2007	R206 On 02-August-07			Bond Future	7.5700	7.5670	100.0896	100.1247	0.00
16/05/2007	R206 On 01-November-07			Bond Future	7.5000	7.4910	102.3217	102.3510	0.00
16/05/2007	R207 On 07-February-08			Bond Future	7.3200	7.3070	100.0144	100.1007	0.00
16/05/2007	R207 On 02-August-07			Bond Future	7.4200	7.4040	99.1125	99.2081	0.00
16/05/2007	R207 On 01-November-07			Bond Future	7.3600	7.3530	101.3235	101.4106	0.00
16/05/2007	R209 On 07-February-08			Bond Future	6.8600	6.8500	94.7364	94.8530	0.00
16/05/2007	R209 On 02-August-07			Bond Future	6.9600	6.9450	93.4850	93.6001	314.00
16/05/2007	R209 On 01-November-07			Bond Future	6.9100	6.9000	92.4594	92.5752	0.00
16/05/2007	TRT1 On 02-August-07			Index Future	259.8200	260.1420	259.8200	260.1420	500.00
17/05/2007	ALBI On 07-February-08			Index Future	274.9200	275.2640	274.9160	275.2640	0.00
17/05/2007	ALBI On 02-August-07			Index Future	262.1800	262.5560	262.1750	262.5560	0.00
17/05/2007	ALBI On 01-November-07			Index Future	268.2400	268.6120	268.2370	268.6120	0.00
17/05/2007	CRD1 On 02-August-07			Index Future	111.6500	111.7480	111.6530	111.7480	10.00
17/05/2007	GOVI On 07-February-08			jGovi	274.7800	275.0755	274.7810	275.0755	30.00
17/05/2007	GOVI On 02-August-07			jGovi	262.6600	262.9450	262.6625	262.9450	198.00
17/05/2007	GOVI On 01-November-07			jGovi	268.5200	268.8115	268.5225	268.8115	59.00
17/05/2007	ILBI On 02-August-07			Index Future	280.2000	280.3810	280.1960	280.3810	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
17/05/2007	J153 On 31-August-10			jSwap	8.8800	8.8360	0.0413	0.0402	0.00
17/05/2007	J157 On 15-September-15			jSwap	8.3600	8.3310	0.0537	0.0556	0.00
17/05/2007	J186 On 21-December-26			jSwap	7.8200	7.7920	0.0323	0.0298	0.00
17/05/2007	J201 On 22-December-14			jSwap	8.4500	8.4150	0.0556	0.0539	0.00
17/05/2007	J203 On 15-September-17			jSwap	8.2500	8.2170	0.0521	0.0501	0.00
17/05/2007	J204 On 21-December-18			jSwap	8.2000	8.1790	0.0543	0.0526	0.00
17/05/2007	J207 On 15-January-20			jSwap	8.1300	8.1110	0.0107	0.0090	0.00
17/05/2007	JBAR On 21-December-05			jBar	9.2100	0.0000	0.0000	0.0000	0.00
17/05/2007	JFRA On 07-February-08			jFra	9.1700	9.1330	0.0224	0.0223	0.00
17/05/2007	JFRA On 02-August-07			jFra	9.2800	9.2630	0.0226	0.0226	0.00
17/05/2007	JFRA On 01-November-07			jFra	9.2700	9.2180	0.0243	0.0242	0.00
17/05/2007	JN02 On 07-February-08			jNote	8.7200	8.6750	0.1578	0.1571	0.00
17/05/2007	JN02 On 02-August-07			jNote	8.9700	8.9280	0.1634	0.1627	0.00
17/05/2007	JN02 On 01-November-07			jNote	8.8600	8.8090	0.1614	0.1607	0.00
17/05/2007	JN05 On 07-February-08			jNote	8.3000	8.2630	0.3356	0.3344	0.00
17/05/2007	JN05 On 02-August-07			jNote	8.4600	8.4230	0.3405	0.3393	0.00
17/05/2007	JN05 On 01-November-07			jNote	8.3900	8.3460	0.3381	0.3369	0.00
17/05/2007	JN10 On 07-February-08			jNote	7.9900	7.9610	0.5415	0.5403	0.00
17/05/2007	JN10 On 02-August-07			jNote	8.1100	8.0830	0.5471	0.5458	0.00
17/05/2007	JN10 On 01-November-07			jNote	8.0600	8.0240	0.5447	0.5435	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
17/05/2007	JROD On 31-May-07			jRod	8.6700	8.6750	0.0019	0.0019	0.00
17/05/2007	JROD On 29-June-07			jRod	8.8100	8.8180	0.0022	0.0022	0.00
17/05/2007	JROD On 31-July-07			jRod	9.0600	9.0720	0.0028	0.0029	0.00
17/05/2007	JROD On 31-August-07			jRod	8.9900	8.9940	0.0051	0.0052	0.00
17/05/2007	JROD On 28-September-07			jRod	9.1000	9.1100	0.0056	0.0056	0.00
17/05/2007	JROD On 31-October-07			jRod	9.2200	9.2250	0.0062	0.0062	0.00
17/05/2007	JROD On 30-November-07			jRod	9.1000	9.1040	0.0083	0.0083	0.00
17/05/2007	JROD On 31-December-07			jRod	9.1800	9.1870	0.0089	0.0089	0.00
17/05/2007	OTH1 On 02-August-07			Index Future	259.2100	259.5710	259.2140	259.5710	15.00
17/05/2007	R153 On 07-February-08			Bond Future	7.8100	7.7750	117.6964	117.7695	0.00
17/05/2007	R153 On 02-August-07			Bond Future	7.9600	7.9300	119.1109	119.1979	215.00
17/05/2007	R153 On 01-November-07			Bond Future	7.9000	7.8700	115.0270	115.1074	0.00
17/05/2007	R157 On 07-February-08			Bond Future	7.4800	7.4550	139.9615	140.1004	477.00
17/05/2007	R157 On 02-August-07			Bond Future	7.5900	7.5650	140.6313	140.7775	5.00
17/05/2007	R157 On 01-November-07			Bond Future	7.5400	7.5150	136.7945	136.9372	0.00
17/05/2007	R186 On 07-February-08			Bond Future	7.1700	7.1390	135.7042	136.0372	0.00
17/05/2007	R186 On 02-August-07			Bond Future	7.2600	7.2290	134.7988	135.1459	6.00
17/05/2007	R186 On 01-November-07			Bond Future	7.2100	7.1820	137.8092	138.1559	0.00
17/05/2007	R196 On 07-February-08			Bond Future	7.9500	7.9000	106.5631	106.6161	0.00
17/05/2007	R196 On 02-August-07			Bond Future	8.2600	8.2180	106.8414	106.9045	0.00
17/05/2007	R196 On 01-November-07			Bond Future	8.1100	8.0570	104.1458	104.2069	0.00
17/05/2007	R201 On 07-February-08			Bond Future	7.4400	7.4300	108.1869	108.2422	0.00
17/05/2007	R201 On 02-August-07			Bond Future	7.6100	7.5950	107.4793	107.5372	0.00
17/05/2007	R201 On 01-November-07			Bond Future	7.5300	7.5150	109.9445	110.0011	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
17/05/2007	R203 On 07-February-08			Bond Future	7.4100	7.3750	109.1032	109.3284	0.00
17/05/2007	R203 On 02-August-07			Bond Future	7.5100	7.4820	108.3850	108.6166	0.00
17/05/2007	R203 On 01-November-07			Bond Future	7.4600	7.4250	106.6299	106.8586	0.00
17/05/2007	R204 On 07-February-08			Bond Future	7.4100	7.3730	105.5294	105.7725	0.00
17/05/2007	R204 On 02-August-07			Bond Future	7.5100	7.4730	104.7553	105.0036	0.00
17/05/2007	R204 On 01-November-07			Bond Future	7.4500	7.4200	107.0976	107.3436	0.00
17/05/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	75186	77541	75186	77541	0.00
17/05/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	1751	1623	1751	1623	0.00
17/05/2007	R206 On 07-February-08			Bond Future	7.4400	7.4270	100.8371	100.9128	0.00
17/05/2007	R206 On 02-August-07			Bond Future	7.5900	7.5740	100.0044	100.0896	0.00
17/05/2007	R206 On 01-November-07			Bond Future	7.5100	7.4970	102.2388	102.3217	0.00
17/05/2007	R207 On 07-February-08			Bond Future	7.3400	7.3180	99.8109	100.0144	0.00
17/05/2007	R207 On 02-August-07			Bond Future	7.4400	7.4160	98.9057	99.1125	0.00
17/05/2007	R207 On 01-November-07			Bond Future	7.3900	7.3640	101.1102	101.3235	0.00
17/05/2007	R209 On 07-February-08			Bond Future	6.8800	6.8600	94.5038	94.7364	0.00
17/05/2007	R209 On 02-August-07			Bond Future	6.9800	6.9550	93.2555	93.4850	314.00
17/05/2007	R209 On 01-November-07			Bond Future	6.9300	6.9100	92.2284	92.4594	0.00
17/05/2007	TRT1 On 02-August-07			Index Future	259.5400	259.8200	259.5390	259.8200	500.00
18/05/2007	ALBI On 07-February-08			Index Future	274.8000	274.9160	274.8010	274.9160	0.00
18/05/2007	ALBI On 02-August-07			Index Future	262.0400	262.1750	262.0370	262.1750	0.00
18/05/2007	ALBI On 01-November-07			Index Future	268.1200	268.2370	268.1160	268.2370	0.00
18/05/2007	CRD1 On 02-August-07			Index Future	111.6100	111.6530	111.6090	111.6530	10.00
18/05/2007	GOVI On 07-February-08			jGovi	274.6300	274.7810	274.6335	274.7810	30.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2007	GOVI On 02-August-07			jGovi	262.5200	262.6625	262.5210	262.6625	198.00
18/05/2007	GOVI On 01-November-07			jGovi	268.3800	268.5225	268.3775	268.5225	59.00
18/05/2007	ILBI On 02-August-07			Index Future	280.1300	280.1960	280.1290	280.1960	0.00
18/05/2007	J153 On 31-August-10			jSwap	8.8900	8.8760	0.0417	0.0413	0.00
18/05/2007	J157 On 15-September-15			jSwap	8.3800	8.3620	0.0527	0.0537	0.00
18/05/2007	J186 On 21-December-26			jSwap	7.8400	7.8170	0.0348	0.0323	0.00
18/05/2007	J201 On 22-December-14			jSwap	8.4600	8.4450	0.0566	0.0556	0.00
18/05/2007	J203 On 15-September-17			jSwap	8.2600	8.2470	0.0529	0.0521	0.00
18/05/2007	J204 On 21-December-18			jSwap	8.2200	8.2030	0.0554	0.0543	0.00
18/05/2007	J207 On 15-January-20			jSwap	8.1500	8.1330	0.0121	0.0107	0.00
18/05/2007	JBAR On 21-December-05			jBar	9.2100	9.2080	0.0000	0.0000	0.00
18/05/2007	JFRA On 07-February-08			jFra	9.1800	9.1730	0.0224	0.0224	0.00
18/05/2007	JFRA On 02-August-07			jFra	9.3100	9.2830	0.0227	0.0226	0.00
18/05/2007	JFRA On 01-November-07			jFra	9.2800	9.2690	0.0243	0.0243	0.00
18/05/2007	JN02 On 07-February-08			jNote	8.7300	8.7220	0.1580	0.1578	0.00
18/05/2007	JN02 On 02-August-07			jNote	8.9800	8.9730	0.1636	0.1634	0.00
18/05/2007	JN02 On 01-November-07			jNote	8.8700	8.8570	0.1616	0.1614	0.00
18/05/2007	JN05 On 07-February-08			jNote	8.3200	8.3010	0.3362	0.3356	0.00
18/05/2007	JN05 On 02-August-07			jNote	8.4800	8.4620	0.3409	0.3405	0.00
18/05/2007	JN05 On 01-November-07			jNote	8.4000	8.3850	0.3386	0.3381	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
18/05/2007	JN10 On 07-February-08			jNote	8.0000	7.9900	0.5420	0.5415	0.00
18/05/2007	JN10 On 02-August-07			jNote	8.1300	8.1140	0.5475	0.5471	0.00
18/05/2007	JN10 On 01-November-07			jNote	8.0700	8.0550	0.5451	0.5447	0.00
18/05/2007	JROD On 31-May-07			jRod	8.6700	8.6720	0.0024	0.0019	0.00
18/05/2007	JROD On 29-June-07			jRod	8.8000	8.8100	0.0026	0.0022	0.00
18/05/2007	JROD On 31-July-07			jRod	9.0400	9.0590	0.0032	0.0028	0.00
18/05/2007	JROD On 31-August-07			jRod	8.9800	8.9870	0.0055	0.0051	0.00
18/05/2007	JROD On 28-September-07			jRod	9.1000	9.1030	0.0060	0.0056	0.00
18/05/2007	JROD On 31-October-07			jRod	9.2200	9.2190	0.0066	0.0062	0.00
18/05/2007	JROD On 30-November-07			jRod	9.1000	9.1000	0.0088	0.0083	0.00
18/05/2007	JROD On 31-December-07			jRod	9.1900	9.1810	0.0093	0.0089	0.00
18/05/2007	OTH1 On 02-August-07			Index Future	259.0500	259.2140	259.0450	259.2140	15.00
18/05/2007	R153 On 07-February-08			Bond Future	7.8200	7.8050	117.6720	117.6964	0.00
18/05/2007	R153 On 02-August-07			Bond Future	7.9700	7.9600	119.0819	119.1109	215.00
18/05/2007	R153 On 01-November-07			Bond Future	7.9100	7.9000	115.0002	115.0270	0.00
18/05/2007	R157 On 07-February-08			Bond Future	7.4900	7.4750	139.8921	139.9615	477.00
18/05/2007	R157 On 02-August-07			Bond Future	7.6000	7.5850	140.5583	140.6313	5.00
18/05/2007	R157 On 01-November-07			Bond Future	7.5500	7.5350	136.7232	136.7945	0.00
18/05/2007	R186 On 07-February-08			Bond Future	7.1800	7.1650	135.5636	135.7042	0.00
18/05/2007	R186 On 02-August-07			Bond Future	7.2700	7.2560	134.6706	134.7988	6.00
18/05/2007	R186 On 01-November-07			Bond Future	7.2200	7.2090	137.6812	137.8092	0.00
18/05/2007	R196 On 07-February-08			Bond Future	7.9700	7.9530	106.5491	106.5631	0.00
18/05/2007	R196 On 02-August-07			Bond Future	8.2700	8.2610	106.8238	106.8414	0.00
18/05/2007	R196 On 01-November-07			Bond Future	8.1200	8.1060	104.1271	104.1458	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
18/05/2007	R201 On 07-February-08			Bond Future	7.4500	7.4400	108.1317	108.1869	0.00
18/05/2007	R201 On 02-August-07			Bond Future	7.6200	7.6050	107.4215	107.4793	0.00
18/05/2007	R201 On 01-November-07			Bond Future	7.5400	7.5250	109.8878	109.9445	0.00
18/05/2007	R203 On 07-February-08			Bond Future	7.4100	7.4070	109.0681	109.1032	0.00
18/05/2007	R203 On 02-August-07			Bond Future	7.5200	7.5140	108.3417	108.3850	0.00
18/05/2007	R203 On 01-November-07			Bond Future	7.4600	7.4570	106.5871	106.6299	0.00
18/05/2007	R204 On 07-February-08			Bond Future	7.4100	7.4050	105.4915	105.5294	0.00
18/05/2007	R204 On 02-August-07			Bond Future	7.5100	7.5050	104.7088	104.7553	0.00
18/05/2007	R204 On 01-November-07			Bond Future	7.4600	7.4520	107.0516	107.0976	0.00
18/05/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	74707	75186	74707	75186	0.00
18/05/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	1737	1751	1737	1751	0.00
18/05/2007	R206 On 07-February-08			Bond Future	7.4500	7.4430	100.7851	100.8371	0.00
18/05/2007	R206 On 02-August-07			Bond Future	7.6000	7.5910	99.9494	100.0044	0.00
18/05/2007	R206 On 01-November-07			Bond Future	7.5300	7.5140	102.1802	102.2388	0.00
18/05/2007	R207 On 07-February-08			Bond Future	7.3500	7.3440	99.7640	99.8109	0.00
18/05/2007	R207 On 02-August-07			Bond Future	7.4500	7.4420	98.8581	98.9057	0.00
18/05/2007	R207 On 01-November-07			Bond Future	7.4000	7.3910	101.0629	101.1102	0.00
18/05/2007	R209 On 07-February-08			Bond Future	6.8900	6.8800	94.3878	94.5038	0.00
18/05/2007	R209 On 02-August-07			Bond Future	6.9900	6.9750	93.1412	93.2555	314.00
18/05/2007	R209 On 01-November-07			Bond Future	6.9400	6.9300	92.1133	92.2284	0.00
18/05/2007	TRT1 On 02-August-07			Index Future	259.4000	259.5390	259.3990	259.5390	500.00