



Derivatives Weekly Statistics Report

From 2007/08/27 To 2007/08/31

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2007	\$ / R On 17-March-08			Currency Future	7.4300	7.4415	7.4336	7.4415	6104.00
27/08/2007	\$ / R On 17-September-07			Currency Future	7.2400	7.2433	7.2384	7.2433	2212.00
27/08/2007	\$ / R On 14-December-07			Currency Future	7.3300	7.3390	7.3322	7.3390	23750.00
27/08/2007	ALBI On 07-February-08			Index Future	259.8100	259.2070	259.8090	259.2070	0.00
27/08/2007	ALBI On 01-November-07			Index Future	252.8300	252.2300	252.8280	252.2300	0.00
27/08/2007	CRD1 On 07-February-08			Index Future	113.3600	113.1050	113.3550	113.1050	0.00
27/08/2007	CRD1 On 01-November-07			Index Future	110.4100	110.1640	110.4080	110.1640	8.00
27/08/2007	GOVI On 07-February-08			jGovi	264.9900	264.3480	264.9850	264.3480	45.00
27/08/2007	GOVI On 02-May-08			jGovi	271.5400	270.8870	271.5405	270.8870	0.00
27/08/2007	GOVI On 01-November-07			jGovi	258.1000	257.4750	258.0975	257.4750	178.00
27/08/2007	ILBI On 07-February-08			Index Future	285.6900	286.0820	285.6880	286.0820	0.00
27/08/2007	ILBI On 01-November-07			Index Future	278.0100	278.3820	278.0120	278.3820	0.00
27/08/2007	J153 On 31-August-10			jSwap	9.9000	9.9410	0.0728	0.0739	0.00
27/08/2007	J157 On 15-September-15			jSwap	9.4600	9.5110	0.0126	0.0155	0.00
27/08/2007	J186 On 21-December-26			jSwap	8.5500	8.6000	0.0977	0.1019	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
27/08/2007	J201 On 22-December-14			jSwap	9.5400	9.5910	0.1084	0.1110	0.00
27/08/2007	J203 On 15-September-17			jSwap	9.3000	9.3410	0.1227	0.1252	0.00
27/08/2007	J204 On 21-December-18			jSwap	9.1900	9.2270	0.1187	0.1211	0.00
27/08/2007	J207 On 15-January-20			jSwap	9.0900	9.1240	0.0797	0.0823	0.00
27/08/2007	JBAR On 21-December-05			jBar	10.1200	10.1250	0.0000	0.0000	0.00
27/08/2007	JFRA On 07-February-08			jFra	10.2800	10.3270	0.0250	0.0251	0.00
27/08/2007	JFRA On 02-May-08			jFra	10.2700	10.3230	0.0266	0.0267	0.00
27/08/2007	JFRA On 07-August-08			jFra	10.1100	10.1840	0.0246	0.0248	0.00
27/08/2007	JFRA On 01-November-07			jFra	10.2700	10.2930	0.0268	0.0269	0.00
27/08/2007	JFRA On 06-November-08			jFra	10.0000	10.0750	0.0243	0.0245	0.00
27/08/2007	JN02 On 07-February-08			jNote	9.9500	10.0110	0.1778	0.1788	0.00
27/08/2007	JN02 On 02-May-08			jNote	9.8600	9.9130	0.1777	0.1786	0.00
27/08/2007	JN02 On 01-November-07			jNote	10.0500	10.1020	0.1809	0.1818	0.00
27/08/2007	JN05 On 07-February-08			jNote	9.5400	9.5970	0.3743	0.3762	0.00
27/08/2007	JN05 On 02-May-08			jNote	9.4700	9.5280	0.3723	0.3741	0.00
27/08/2007	JN05 On 01-November-07			jNote	9.6100	9.6700	0.3765	0.3783	0.00
27/08/2007	JN10 On 07-February-08			jNote	9.0800	9.1210	0.5849	0.5866	0.00
27/08/2007	JN10 On 02-May-08			jNote	9.0100	9.0540	0.5831	0.5847	0.00
27/08/2007	JN10 On 01-November-07			jNote	9.1500	9.1910	0.5883	0.5899	0.00
27/08/2007	JROD On 31-January-08			jRod	10.1200	10.1260	0.0106	0.0111	0.00
27/08/2007	JROD On 29-February-08			jRod	9.9200	9.9290	0.0143	0.0148	0.00
27/08/2007	JROD On 31-March-08			jRod	10.0900	10.0980	0.0155	0.0160	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
27/08/2007	JROD On 31-August-07			jRod	9.2000	9.2630	0.0033	0.0040	0.00
27/08/2007	JROD On 28-September-07			jRod	9.4700	9.4760	0.0039	0.0044	0.00
27/08/2007	JROD On 31-October-07			jRod	9.8200	9.8420	0.0048	0.0053	0.00
27/08/2007	JROD On 30-November-07			jRod	9.6600	9.6750	0.0085	0.0090	0.00
27/08/2007	JROD On 31-December-07			jRod	9.8900	9.9050	0.0096	0.0102	0.00
27/08/2007	OTH1 On 07-February-08			Index Future	260.0100	259.2540	260.0090	259.2540	0.00
27/08/2007	OTH1 On 01-November-07			Index Future	253.2500	252.5140	253.2510	252.5140	12.00
27/08/2007	R153 On 07-February-08			Bond Future	9.0300	9.0750	114.7734	114.6557	1665.00
27/08/2007	R153 On 02-May-08			Bond Future	9.0000	9.0450	110.5913	110.4835	0.00
27/08/2007	R153 On 01-November-07			Bond Future	9.0900	9.1400	111.8950	111.7658	124.00
27/08/2007	R157 On 07-February-08			Bond Future	8.2800	8.3150	134.5569	134.2943	358.00
27/08/2007	R157 On 02-May-08			Bond Future	8.2300	8.2650	130.6028	130.3461	0.00
27/08/2007	R157 On 01-November-07			Bond Future	8.3500	8.3850	131.1784	130.9091	266.00
27/08/2007	R186 On 07-February-08			Bond Future	7.9500	7.9850	126.2570	125.7997	0.00
27/08/2007	R186 On 02-May-08			Bond Future	7.9000	7.9400	129.0764	128.6193	0.00
27/08/2007	R186 On 01-November-07			Bond Future	8.0200	8.0550	128.0455	127.5891	0.00
27/08/2007	R196 On 07-February-08			Bond Future	9.0400	9.1080	105.4876	105.4188	0.00
27/08/2007	R196 On 02-May-08			Bond Future	8.9100	8.9840	102.6761	102.6195	0.00
27/08/2007	R196 On 01-November-07			Bond Future	9.2300	9.2880	102.7592	102.6870	0.00
27/08/2007	R201 On 07-February-08			Bond Future	8.2600	8.3000	103.7751	103.5658	0.00
27/08/2007	R201 On 02-May-08			Bond Future	8.1900	8.2250	106.1279	105.9231	0.00
27/08/2007	R201 On 01-November-07			Bond Future	8.3600	8.4000	105.3444	105.1304	91.00
27/08/2007	R203 On 07-February-08			Bond Future	8.1200	8.1450	104.2755	104.0773	0.00
27/08/2007	R203 On 02-May-08			Bond Future	8.0500	8.0800	102.4687	102.2727	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
27/08/2007	R203 On 01-November-07			Bond Future	8.2000	8.2250	101.5288	101.3283	0.00
27/08/2007	R204 On 07-February-08			Bond Future	8.0800	8.1200	100.5711	100.2872	0.00
27/08/2007	R204 On 02-May-08			Bond Future	8.0200	8.0600	102.8606	102.5788	0.00
27/08/2007	R204 On 01-November-07			Bond Future	8.1600	8.2000	101.8463	101.5601	0.00
27/08/2007	R206 On 07-February-08			Bond Future	8.2500	8.2850	97.1306	96.9502	0.00
27/08/2007	R206 On 02-May-08			Bond Future	8.1700	8.2050	99.3317	99.1559	0.00
27/08/2007	R206 On 01-November-07			Bond Future	8.3600	8.3950	98.2374	98.0520	0.00
27/08/2007	R207 On 07-February-08			Bond Future	8.0300	8.0650	94.6706	94.3798	0.00
27/08/2007	R207 On 02-May-08			Bond Future	7.9700	8.0100	96.8235	96.5343	0.00
27/08/2007	R207 On 01-November-07			Bond Future	8.1000	8.1400	95.7214	95.4291	0.00
27/08/2007	R209 On 07-February-08			Bond Future	7.5700	7.6050	87.0639	86.6593	659.00
27/08/2007	R209 On 02-May-08			Bond Future	7.5200	7.5600	85.8878	85.4804	0.00
27/08/2007	R209 On 01-November-07			Bond Future	7.6300	7.6650	84.7430	84.3423	0.00
27/08/2007	TRT1 On 07-February-08			Index Future	261.8000	261.1700	261.8030	261.1700	0.00
27/08/2007	TRT1 On 01-November-07			Index Future	255.0000	254.3800	254.9980	254.3800	400.00
28/08/2007	\$ / R On 17-March-08			Currency Future	7.4800	7.4336	7.4821	7.4336	6100.00
28/08/2007	\$ / R On 17-September-07			Currency Future	7.2800	7.2384	7.2848	7.2384	2112.00
28/08/2007	\$ / R On 14-December-07			Currency Future	7.3800	7.3322	7.3796	7.3322	23400.00
28/08/2007	ALBI On 07-February-08			Index Future	259.8100	259.8090	259.8090	259.8090	0.00
28/08/2007	ALBI On 01-November-07			Index Future	252.8300	252.8280	252.8280	252.8280	0.00
28/08/2007	CRD1 On 07-February-08			Index Future	113.2200	113.3550	113.2190	113.3550	0.00
28/08/2007	CRD1 On 01-November-07			Index Future	110.2800	110.4080	110.2770	110.4080	8.00
28/08/2007	GOVI On 07-February-08			jGovi	264.6000	264.9850	264.6030	264.9850	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
28/08/2007	GOVI On 02-May-08			jGovi	271.1500	271.5405	271.1490	271.5405	0.00
28/08/2007	GOVI On 01-November-07			jGovi	257.7300	258.0975	257.7270	258.0975	60.00
28/08/2007	ILBI On 07-February-08			Index Future	285.6900	285.6880	285.6880	285.6880	0.00
28/08/2007	ILBI On 01-November-07			Index Future	278.0100	278.0120	278.0120	278.0120	0.00
28/08/2007	J153 On 31-August-10			jSwap	9.9000	9.9000	0.0729	0.0728	0.00
28/08/2007	J157 On 15-September-15			jSwap	9.4800	9.4610	0.0138	0.0126	0.00
28/08/2007	J186 On 21-December-26			jSwap	8.5500	8.5500	0.0976	0.0977	0.00
28/08/2007	J201 On 22-December-14			jSwap	9.5600	9.5370	0.1096	0.1084	0.00
28/08/2007	J203 On 15-September-17			jSwap	9.3100	9.2980	0.1235	0.1227	0.00
28/08/2007	J204 On 21-December-18			jSwap	9.2000	9.1870	0.1197	0.1187	0.00
28/08/2007	J207 On 15-January-20			jSwap	9.1000	9.0850	0.0809	0.0797	0.00
28/08/2007	JBAR On 21-December-05			jBar	10.1200	10.1170	0.0000	0.0000	0.00
28/08/2007	JFRA On 07-February-08			jFra	10.2900	10.2800	0.0250	0.0250	0.00
28/08/2007	JFRA On 02-May-08			jFra	10.2800	10.2660	0.0266	0.0266	0.00
28/08/2007	JFRA On 07-August-08			jFra	10.1400	10.1060	0.0246	0.0246	0.00
28/08/2007	JFRA On 01-November-07			jFra	10.2700	10.2740	0.0268	0.0268	0.00
28/08/2007	JFRA On 06-November-08			jFra	10.0200	9.9950	0.0244	0.0243	0.00
28/08/2007	JN02 On 07-February-08			jNote	9.9600	9.9520	0.1780	0.1778	0.00
28/08/2007	JN02 On 02-May-08			jNote	9.8600	9.8560	0.1778	0.1777	0.00
28/08/2007	JN02 On 01-November-07			jNote	10.0600	10.0450	0.1811	0.1809	0.00
28/08/2007	JN05 On 07-February-08			jNote	9.5500	9.5360	0.3749	0.3743	0.00

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28/08/2007	JN05 On 02-May-08			jNote	9.4900	9.4670	0.3729	0.3723	0.00
28/08/2007	JN05 On 01-November-07			jNote	9.6300	9.6110	0.3770	0.3765	0.00
28/08/2007	JN10 On 07-February-08			jNote	9.0900	9.0750	0.5856	0.5849	0.00
28/08/2007	JN10 On 02-May-08			jNote	9.0300	9.0090	0.5838	0.5831	0.00
28/08/2007	JN10 On 01-November-07			jNote	9.1600	9.1450	0.5890	0.5883	0.00
28/08/2007	JROD On 31-January-08			jRod	10.1100	10.1160	0.0106	0.0106	0.00
28/08/2007	JROD On 29-February-08			jRod	9.9200	9.9220	0.0143	0.0143	0.00
28/08/2007	JROD On 31-March-08			jRod	10.0800	10.0880	0.0155	0.0155	0.00
28/08/2007	JROD On 31-August-07			jRod	9.2000	9.2010	0.0033	0.0033	0.00
28/08/2007	JROD On 28-September-07			jRod	9.4600	9.4650	0.0039	0.0039	0.00
28/08/2007	JROD On 31-October-07			jRod	9.8200	9.8220	0.0047	0.0048	0.00
28/08/2007	JROD On 30-November-07			jRod	9.6600	9.6640	0.0085	0.0085	0.00
28/08/2007	JROD On 31-December-07			jRod	9.8900	9.8940	0.0096	0.0096	0.00
28/08/2007	OTH1 On 07-February-08			Index Future	259.5100	260.0090	259.5100	260.0090	0.00
28/08/2007	OTH1 On 01-November-07			Index Future	252.7700	253.2510	252.7660	253.2510	12.00
28/08/2007	R153 On 07-February-08			Bond Future	9.0500	9.0250	114.7263	114.7734	1665.00
28/08/2007	R153 On 02-May-08			Bond Future	9.0200	8.9950	110.5482	110.5913	0.00
28/08/2007	R153 On 01-November-07			Bond Future	9.1100	9.0900	111.8433	111.8950	124.00
28/08/2007	R157 On 07-February-08			Bond Future	8.3100	8.2750	134.3599	134.5569	358.00
28/08/2007	R157 On 02-May-08			Bond Future	8.2600	8.2250	130.4102	130.6028	0.00
28/08/2007	R157 On 01-November-07			Bond Future	8.3800	8.3450	130.9764	131.1784	266.00
28/08/2007	R186 On 07-February-08			Bond Future	7.9800	7.9450	125.9138	126.2570	0.00
28/08/2007	R186 On 02-May-08			Bond Future	7.9300	7.9000	128.7334	129.0764	0.00
28/08/2007	R186 On 01-November-07			Bond Future	8.0500	8.0150	127.7029	128.0455	0.00

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28/08/2007	R196 On 07-February-08			Bond Future	9.0700	9.0380	105.4600	105.4876	0.00
28/08/2007	R196 On 02-May-08			Bond Future	8.9400	8.9110	102.6529	102.6761	0.00
28/08/2007	R196 On 01-November-07			Bond Future	9.2600	9.2290	102.7274	102.7592	0.00
28/08/2007	R201 On 07-February-08			Bond Future	8.2900	8.2600	103.6181	103.7751	0.00
28/08/2007	R201 On 02-May-08			Bond Future	8.2200	8.1850	105.9742	106.1279	0.00
28/08/2007	R201 On 01-November-07			Bond Future	8.3900	8.3600	105.1838	105.3444	91.00
28/08/2007	R203 On 07-February-08			Bond Future	8.1500	8.1150	104.0773	104.2755	0.00
28/08/2007	R203 On 02-May-08			Bond Future	8.0800	8.0500	102.2727	102.4687	0.00
28/08/2007	R203 On 01-November-07			Bond Future	8.2300	8.1950	101.3283	101.5288	0.00
28/08/2007	R204 On 07-February-08			Bond Future	8.1100	8.0800	100.3581	100.5711	0.00
28/08/2007	R204 On 02-May-08			Bond Future	8.0500	8.0200	102.6492	102.8606	0.00
28/08/2007	R204 On 01-November-07			Bond Future	8.1900	8.1600	101.6316	101.8463	0.00
28/08/2007	R206 On 07-February-08			Bond Future	8.2800	8.2450	96.9952	97.1306	0.00
28/08/2007	R206 On 02-May-08			Bond Future	8.2000	8.1650	99.1998	99.3317	0.00
28/08/2007	R206 On 01-November-07			Bond Future	8.3900	8.3550	98.0983	98.2374	0.00
28/08/2007	R207 On 07-February-08			Bond Future	8.0800	8.0250	94.3072	94.6706	0.00
28/08/2007	R207 On 02-May-08			Bond Future	8.0200	7.9700	96.4622	96.8235	0.00
28/08/2007	R207 On 01-November-07			Bond Future	8.1500	8.1000	95.3562	95.7214	0.00
28/08/2007	R209 On 07-February-08			Bond Future	7.6000	7.5650	86.7601	87.0639	659.00
28/08/2007	R209 On 02-May-08			Bond Future	7.5500	7.5200	85.5820	85.8878	0.00
28/08/2007	R209 On 01-November-07			Bond Future	7.6600	7.6250	84.4422	84.7430	0.00
28/08/2007	TRT1 On 07-February-08			Index Future	261.4200	261.8030	261.4220	261.8030	0.00
28/08/2007	TRT1 On 01-November-07			Index Future	254.6300	254.9980	254.6280	254.9980	400.00

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29/08/2007	\$ / R On 17-March-08			Currency Future	7.4600	7.4821	7.4568	7.4821	6100.00
29/08/2007	\$ / R On 17-September-07			Currency Future	7.2600	7.2848	7.2562	7.2848	2112.00
29/08/2007	\$ / R On 14-December-07			Currency Future	7.3500	7.3796	7.3525	7.3796	23471.00
29/08/2007	ALBI On 07-February-08			Index Future	258.8100	259.8090	258.8060	259.8090	8.00
29/08/2007	ALBI On 01-November-07			Index Future	251.8400	252.8280	251.8370	252.8280	0.00
29/08/2007	CRD1 On 07-February-08			Index Future	113.0600	113.2190	113.0640	113.2190	0.00
29/08/2007	CRD1 On 01-November-07			Index Future	110.0700	110.2770	110.0720	110.2770	8.00
29/08/2007	GOVI On 07-February-08			jGovi	264.1500	264.6030	264.1485	264.6030	15.00
29/08/2007	GOVI On 02-May-08			jGovi	270.8100	271.1490	270.8050	271.1490	0.00
29/08/2007	GOVI On 01-November-07			jGovi	257.1600	257.7270	257.1585	257.7270	60.00
29/08/2007	ILBI On 07-February-08			Index Future	285.4600	285.6880	285.4560	285.6880	0.00
29/08/2007	ILBI On 01-November-07			Index Future	277.7700	278.0120	277.7700	278.0120	0.00
29/08/2007	J153 On 31-August-10			jSwap	9.9600	9.9040	0.0744	0.0729	0.00
29/08/2007	J157 On 15-September-15			jSwap	9.5200	9.4820	0.0159	0.0138	0.00
29/08/2007	J186 On 21-December-26			jSwap	8.6100	8.5500	0.1030	0.0976	0.00
29/08/2007	J201 On 22-December-14			jSwap	9.6000	9.5600	0.1116	0.1096	0.00
29/08/2007	J203 On 15-September-17			jSwap	9.3400	9.3110	0.1255	0.1235	0.00
29/08/2007	J204 On 21-December-18			jSwap	9.2300	9.2030	0.1215	0.1197	0.00
29/08/2007	J207 On 15-January-20			jSwap	9.1300	9.1020	0.0828	0.0809	0.00
29/08/2007	JBAR On 21-December-05			jBar	0.0000	10.1170	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2007	JFRA On 07-February-08			jFra	10.3700	10.2890	0.0252	0.0250	0.00
29/08/2007	JFRA On 02-May-08			jFra	10.3500	10.2780	0.0268	0.0266	0.00
29/08/2007	JFRA On 07-August-08			jFra	10.2100	10.1390	0.0248	0.0246	0.00
29/08/2007	JFRA On 01-November-07			jFra	10.3100	10.2730	0.0269	0.0268	0.00
29/08/2007	JFRA On 06-November-08			jFra	10.0800	10.0160	0.0245	0.0244	0.00
29/08/2007	JN02 On 07-February-08			jNote	10.0300	9.9630	0.1790	0.1780	0.00
29/08/2007	JN02 On 02-May-08			jNote	9.9300	9.8640	0.1788	0.1778	0.00
29/08/2007	JN02 On 01-November-07			jNote	10.1200	10.0570	0.1820	0.1811	0.00
29/08/2007	JN05 On 07-February-08			jNote	9.6100	9.5540	0.3765	0.3749	0.00
29/08/2007	JN05 On 02-May-08			jNote	9.5400	9.4870	0.3744	0.3729	0.00
29/08/2007	JN05 On 01-November-07			jNote	9.6800	9.6260	0.3787	0.3770	0.00
29/08/2007	JN10 On 07-February-08			jNote	9.1200	9.0920	0.5865	0.5856	0.00
29/08/2007	JN10 On 02-May-08			jNote	9.0600	9.0270	0.5845	0.5838	0.00
29/08/2007	JN10 On 01-November-07			jNote	9.2000	9.1610	0.5900	0.5890	0.00
29/08/2007	JROD On 31-January-08			jRod	10.1100	10.1120	0.0106	0.0106	0.00
29/08/2007	JROD On 29-February-08			jRod	9.9200	9.9190	0.0143	0.0143	0.00
29/08/2007	JROD On 31-March-08			jRod	10.0800	10.0840	0.0155	0.0155	0.00
29/08/2007	JROD On 31-August-07			jRod	9.2000	9.2010	0.0033	0.0033	0.00
29/08/2007	JROD On 28-September-07			jRod	9.4600	9.4610	0.0039	0.0039	0.00
29/08/2007	JROD On 31-October-07			jRod	9.8100	9.8160	0.0047	0.0047	0.00
29/08/2007	JROD On 30-November-07			jRod	9.6600	9.6600	0.0084	0.0085	0.00
29/08/2007	JROD On 31-December-07			jRod	9.8900	9.8900	0.0096	0.0096	0.00
29/08/2007	OTH1 On 07-February-08			Index Future	258.9200	259.5100	258.9190	259.5100	0.00
29/08/2007	OTH1 On 01-November-07			Index Future	252.0700	252.7660	252.0670	252.7660	12.00
29/08/2007	R153 On 07-February-08			Bond Future	9.0200	9.0450	114.7875	114.7263	1665.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2007	R153 On 02-May-08			Bond Future	8.9300	9.0150	110.7231	110.5482	0.00
29/08/2007	R153 On 01-November-07			Bond Future	9.1300	9.1100	111.7813	111.8433	124.00
29/08/2007	R157 On 07-February-08			Bond Future	8.3300	8.3050	134.2156	134.3599	358.00
29/08/2007	R157 On 02-May-08			Bond Future	8.2700	8.2550	130.3461	130.4102	0.00
29/08/2007	R157 On 01-November-07			Bond Future	8.4100	8.3750	130.7345	130.9764	266.00
29/08/2007	R186 On 07-February-08			Bond Future	8.0200	7.9750	125.3561	125.9138	0.00
29/08/2007	R186 On 02-May-08			Bond Future	7.9800	7.9300	128.1874	128.7334	0.00
29/08/2007	R186 On 01-November-07			Bond Future	8.0900	8.0450	127.2258	127.7029	0.00
29/08/2007	R196 On 07-February-08			Bond Future	9.1100	9.0660	105.4197	105.4600	0.00
29/08/2007	R196 On 02-May-08			Bond Future	8.9400	8.9410	102.6552	102.6529	0.00
29/08/2007	R196 On 01-November-07			Bond Future	9.3300	9.2550	102.6345	102.7274	0.00
29/08/2007	R201 On 07-February-08			Bond Future	8.3400	8.2900	103.3571	103.6181	0.00
29/08/2007	R201 On 02-May-08			Bond Future	8.2700	8.2150	105.6933	105.9742	0.00
29/08/2007	R201 On 01-November-07			Bond Future	8.4300	8.3900	104.9489	105.1838	91.00
29/08/2007	R203 On 07-February-08			Bond Future	8.1900	8.1450	103.7678	104.0773	0.00
29/08/2007	R203 On 02-May-08			Bond Future	8.1300	8.0800	101.9341	102.2727	0.00
29/08/2007	R203 On 01-November-07			Bond Future	8.2700	8.2250	101.0285	101.3283	0.00
29/08/2007	R204 On 07-February-08			Bond Future	8.1600	8.1100	100.0254	100.3581	0.00
29/08/2007	R204 On 02-May-08			Bond Future	8.1000	8.0500	102.2912	102.6492	0.00
29/08/2007	R204 On 01-November-07			Bond Future	8.2300	8.1900	101.3320	101.6316	0.00
29/08/2007	R206 On 07-February-08			Bond Future	8.3200	8.2750	96.7747	96.9952	0.00
29/08/2007	R206 On 02-May-08			Bond Future	8.2500	8.1950	98.9587	99.1998	0.00
29/08/2007	R206 On 01-November-07			Bond Future	8.4300	8.3850	97.8948	98.0983	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
29/08/2007	R207 On 07-February-08			Bond Future	8.1100	8.0750	94.0468	94.3072	0.00
29/08/2007	R207 On 02-May-08			Bond Future	8.0600	8.0200	96.1744	96.4622	0.00
29/08/2007	R207 On 01-November-07			Bond Future	8.1800	8.1500	95.1163	95.3562	0.00
29/08/2007	R209 On 07-February-08			Bond Future	7.6400	7.5950	86.2878	86.7601	659.00
29/08/2007	R209 On 02-May-08			Bond Future	7.6000	7.5500	85.0863	85.5820	0.00
29/08/2007	R209 On 01-November-07			Bond Future	7.7000	7.6550	84.0041	84.4422	0.00
29/08/2007	TRT1 On 07-February-08			Index Future	260.9700	261.4220	260.9700	261.4220	0.00
29/08/2007	TRT1 On 01-November-07			Index Future	254.0600	254.6280	254.0640	254.6280	400.00
30/08/2007	\$ / R On 17-March-08			Currency Future	7.3600	7.4568	7.3582	7.4568	6100.00
30/08/2007	\$ / R On 17-September-07			Currency Future	7.1600	7.2562	7.1616	7.2562	2137.00
30/08/2007	\$ / R On 14-December-07			Currency Future	7.2600	7.3525	7.2550	7.3525	23650.00
30/08/2007	ALBI On 07-February-08			Index Future	257.8100	258.8060	257.8080	258.8060	8.00
30/08/2007	ALBI On 01-November-07			Index Future	250.8000	251.8370	250.7950	251.8370	0.00
30/08/2007	CRD1 On 07-February-08			Index Future	112.7100	113.0640	112.7050	113.0640	0.00
30/08/2007	CRD1 On 01-November-07			Index Future	109.7200	110.0720	109.7230	110.0720	8.00
30/08/2007	GOVI On 07-February-08			jGovi	263.1100	264.1485	263.1050	264.1485	15.00
30/08/2007	GOVI On 02-May-08			jGovi	269.7400	270.8050	269.7355	270.8050	0.00
30/08/2007	GOVI On 01-November-07			jGovi	256.1400	257.1585	256.1440	257.1585	60.00
30/08/2007	ILBI On 07-February-08			Index Future	285.0200	285.4560	285.0160	285.4560	0.00
30/08/2007	ILBI On 01-November-07			Index Future	277.2600	277.7700	277.2620	277.7700	0.00
30/08/2007	J153 On 31-August-10			jSwap	10.0200	9.9550	0.0763	0.0744	0.00
30/08/2007	J157 On 15-September-15			jSwap	9.6000	9.5170	0.0210	0.0159	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
30/08/2007	J186 On 21-December-26			jSwap	8.6800	8.6110	0.1090	0.1030	0.00
30/08/2007	J201 On 22-December-14			jSwap	9.6900	9.6010	0.1161	0.1116	0.00
30/08/2007	J203 On 15-September-17			jSwap	9.4400	9.3440	0.1313	0.1255	0.00
30/08/2007	J204 On 21-December-18			jSwap	9.3300	9.2310	0.1279	0.1215	0.00
30/08/2007	J207 On 15-January-20			jSwap	9.2300	9.1290	0.0896	0.0828	0.00
30/08/2007	JBAR On 21-December-05			jBar	10.1300	0.0000	0.0000	0.0000	0.00
30/08/2007	JFRA On 07-February-08			jFra	10.4900	10.3650	0.0255	0.0252	0.00
30/08/2007	JFRA On 02-May-08			jFra	10.4900	10.3510	0.0271	0.0268	0.00
30/08/2007	JFRA On 07-August-08			jFra	10.3600	10.2090	0.0252	0.0248	0.00
30/08/2007	JFRA On 01-November-07			jFra	10.4100	10.3070	0.0272	0.0269	0.00
30/08/2007	JFRA On 06-November-08			jFra	10.2000	10.0800	0.0248	0.0245	0.00
30/08/2007	JN02 On 07-February-08			jNote	10.1300	10.0290	0.1805	0.1790	0.00
30/08/2007	JN02 On 02-May-08			jNote	10.0100	9.9300	0.1800	0.1788	0.00
30/08/2007	JN02 On 01-November-07			jNote	10.2300	10.1180	0.1838	0.1820	0.00
30/08/2007	JN05 On 07-February-08			jNote	9.7100	9.6090	0.3795	0.3765	0.00
30/08/2007	JN05 On 02-May-08			jNote	9.6300	9.5390	0.3773	0.3744	0.00
30/08/2007	JN05 On 01-November-07			jNote	9.7800	9.6830	0.3817	0.3787	0.00
30/08/2007	JN10 On 07-February-08			jNote	9.2200	9.1240	0.5906	0.5865	0.00
30/08/2007	JN10 On 02-May-08			jNote	9.1600	9.0550	0.5887	0.5845	0.00
30/08/2007	JN10 On 01-November-07			jNote	9.2900	9.1950	0.5939	0.5900	0.00
30/08/2007	JROD On 31-January-08			jRod	10.1100	10.1080	0.0106	0.0106	0.00
30/08/2007	JROD On 29-February-08			jRod	9.9200	9.9160	0.0143	0.0143	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
30/08/2007	JROD On 31-March-08			jRod	10.0800	10.0810	0.0155	0.0155	0.00
30/08/2007	JROD On 31-August-07			jRod	9.2000	9.2010	0.0000	0.0033	0.00
30/08/2007	JROD On 28-September-07			jRod	9.4600	9.4580	0.0039	0.0039	0.00
30/08/2007	JROD On 31-October-07			jRod	9.8100	9.8090	0.0047	0.0047	0.00
30/08/2007	JROD On 30-November-07			jRod	9.6600	9.6560	0.0085	0.0084	0.00
30/08/2007	JROD On 31-December-07			jRod	9.8900	9.8860	0.0096	0.0096	0.00
30/08/2007	OTH1 On 07-February-08			Index Future	257.5900	258.9190	257.5940	258.9190	0.00
30/08/2007	OTH1 On 01-November-07			Index Future	250.7800	252.0670	250.7790	252.0670	12.00
30/08/2007	R153 On 07-February-08			Bond Future	9.1000	9.0190	114.5993	114.7875	1665.00
30/08/2007	R153 On 02-May-08			Bond Future	9.0100	8.9340	110.5503	110.7231	0.00
30/08/2007	R153 On 01-November-07			Bond Future	9.2100	9.1340	111.5750	111.7813	124.00
30/08/2007	R157 On 07-February-08			Bond Future	8.4100	8.3270	133.6929	134.2156	358.00
30/08/2007	R157 On 02-May-08			Bond Future	8.3500	8.2650	129.8348	130.3461	0.00
30/08/2007	R157 On 01-November-07			Bond Future	8.4900	8.4110	130.1992	130.7345	266.00
30/08/2007	R186 On 07-February-08			Bond Future	8.1000	8.0240	124.4538	125.3561	0.00
30/08/2007	R186 On 02-May-08			Bond Future	8.0600	7.9780	127.2854	128.1874	0.00
30/08/2007	R186 On 01-November-07			Bond Future	8.1700	8.0870	126.3245	127.2258	0.00
30/08/2007	R196 On 07-February-08			Bond Future	9.2100	9.1070	105.3157	105.4197	0.00
30/08/2007	R196 On 02-May-08			Bond Future	9.0500	8.9380	102.5699	102.6552	0.00
30/08/2007	R196 On 01-November-07			Bond Future	9.4200	9.3310	102.5211	102.6345	0.00
30/08/2007	R201 On 07-February-08			Bond Future	8.4200	8.3400	102.9411	103.3571	0.00
30/08/2007	R201 On 02-May-08			Bond Future	8.3500	8.2700	105.2863	105.6933	0.00
30/08/2007	R201 On 01-November-07			Bond Future	8.5100	8.4340	104.5235	104.9489	91.00
30/08/2007	R203 On 07-February-08			Bond Future	8.2700	8.1920	103.2439	103.7678	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
30/08/2007	R203 On 02-May-08			Bond Future	8.2100	8.1320	101.4160	101.9341	0.00
30/08/2007	R203 On 01-November-07			Bond Future	8.3500	8.2700	100.4985	101.0285	0.00
30/08/2007	R204 On 07-February-08			Bond Future	8.2400	8.1570	99.4626	100.0254	0.00
30/08/2007	R204 On 02-May-08			Bond Future	8.1800	8.1010	101.7330	102.2912	0.00
30/08/2007	R204 On 01-November-07			Bond Future	8.3100	8.2320	100.7648	101.3320	0.00
30/08/2007	R206 On 07-February-08			Bond Future	8.4000	8.3240	96.4159	96.7747	0.00
30/08/2007	R206 On 02-May-08			Bond Future	8.3300	8.2500	98.6092	98.9587	0.00
30/08/2007	R206 On 01-November-07			Bond Future	8.5100	8.4290	97.5262	97.8948	0.00
30/08/2007	R207 On 07-February-08			Bond Future	8.1900	8.1110	93.4714	94.0468	0.00
30/08/2007	R207 On 02-May-08			Bond Future	8.1400	8.0600	95.6024	96.1744	0.00
30/08/2007	R207 On 01-November-07			Bond Future	8.2600	8.1830	94.5380	95.1163	0.00
30/08/2007	R209 On 07-February-08			Bond Future	7.7200	7.6420	85.4936	86.2878	659.00
30/08/2007	R209 On 02-May-08			Bond Future	7.6800	7.5990	84.2869	85.0863	0.00
30/08/2007	R209 On 01-November-07			Bond Future	7.7800	7.6990	83.2171	84.0041	0.00
30/08/2007	TRT1 On 07-February-08			Index Future	259.9300	260.9700	259.9320	260.9700	0.00
30/08/2007	TRT1 On 01-November-07			Index Future	253.0500	254.0640	253.0540	254.0640	400.00
31/08/2007	\$ / R On 17-March-08			Currency Future	7.3900	7.3582	7.3863	7.3582	6100.00
31/08/2007	\$ / R On 17-September-07			Currency Future	7.1900	7.1616	7.1888	7.1616	2137.00
31/08/2007	\$ / R On 14-December-07			Currency Future	7.2800	7.2550	7.2823	7.2550	23680.00
31/08/2007	ALBI On 07-February-08			Index Future	256.7900	257.8080	256.7850	257.8080	8.00
31/08/2007	ALBI On 01-November-07			Index Future	249.7900	250.7950	249.7870	250.7950	0.00
31/08/2007	CRD1 On 07-February-08			Index Future	112.3700	112.7050	112.3740	112.7050	0.00
31/08/2007	CRD1 On 01-November-07			Index Future	109.4000	109.7230	109.4010	109.7230	8.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2007	GOVI On 07-February-08			jGovi	262.1000	263.1050	262.1040	263.1050	15.00
31/08/2007	GOVI On 02-May-08			jGovi	268.7100	269.7355	268.7095	269.7355	0.00
31/08/2007	GOVI On 01-November-07			jGovi	255.1700	256.1440	255.1705	256.1440	60.00
31/08/2007	ILBI On 07-February-08			Index Future	284.8600	285.0160	284.8600	285.0160	0.00
31/08/2007	ILBI On 01-November-07			Index Future	277.1000	277.2620	277.0980	277.2620	0.00
31/08/2007	J153 On 31-August-10			jSwap	10.1900	10.0170	0.0680	0.0763	0.00
31/08/2007	J157 On 15-September-15			jSwap	9.6700	9.6040	0.0250	0.0210	0.00
31/08/2007	J186 On 21-December-26			jSwap	8.7500	8.6820	0.1150	0.1090	0.00
31/08/2007	J201 On 22-December-14			jSwap	9.7600	9.6900	0.1195	0.1161	0.00
31/08/2007	J203 On 15-September-17			jSwap	9.5100	9.4360	0.1357	0.1313	0.00
31/08/2007	J204 On 21-December-18			jSwap	9.4000	9.3290	0.1325	0.1279	0.00
31/08/2007	J207 On 15-January-20			jSwap	9.3000	9.2290	0.0945	0.0896	0.00
31/08/2007	JBAR On 21-December-05			jBar	10.1600	10.1250	0.0000	0.0000	0.00
31/08/2007	JFRA On 07-February-08			jFra	10.5400	10.4910	0.0256	0.0255	0.00
31/08/2007	JFRA On 02-May-08			jFra	10.5400	10.4940	0.0272	0.0271	0.00
31/08/2007	JFRA On 07-August-08			jFra	10.3900	10.3640	0.0253	0.0252	0.00
31/08/2007	JFRA On 01-November-07			jFra	10.4300	10.4080	0.0272	0.0272	0.00
31/08/2007	JFRA On 06-November-08			jFra	10.2700	10.1970	0.0250	0.0248	0.00
31/08/2007	JN02 On 07-February-08			jNote	10.1500	10.1260	0.1809	0.1805	0.00
31/08/2007	JN02 On 02-May-08			jNote	10.0300	10.0080	0.1804	0.1800	0.00
31/08/2007	JN02 On 01-November-07			jNote	10.2600	10.2280	0.1842	0.1838	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
31/08/2007	JN05 On 07-February-08			jNote	9.7600	9.7060	0.3810	0.3795	0.00
31/08/2007	JN05 On 02-May-08			jNote	9.6800	9.6330	0.3790	0.3773	0.00
31/08/2007	JN05 On 01-November-07			jNote	9.8300	9.7810	0.3831	0.3817	0.00
31/08/2007	JN10 On 07-February-08			jNote	9.3000	9.2240	0.5938	0.5906	0.00
31/08/2007	JN10 On 02-May-08			jNote	9.2300	9.1550	0.5919	0.5887	0.00
31/08/2007	JN10 On 01-November-07			jNote	9.3700	9.2940	0.5971	0.5939	0.00
31/08/2007	JROD On 31-January-08			jRod	10.1100	10.1060	0.0111	0.0106	0.00
31/08/2007	JROD On 29-February-08			jRod	10.2900	9.9150	0.0117	0.0143	0.00
31/08/2007	JROD On 31-March-08			jRod	10.0800	10.0830	0.0159	0.0155	0.00
31/08/2007	JROD On 31-August-07			jRod	9.2000	9.2010	0.0000	0.0000	0.00
31/08/2007	JROD On 28-September-07			jRod	9.4600	9.4560	0.0044	0.0039	0.00
31/08/2007	JROD On 31-October-07			jRod	9.8300	9.8090	0.0053	0.0047	0.00
31/08/2007	JROD On 30-November-07			jRod	10.1600	9.6570	0.0060	0.0085	0.00
31/08/2007	JROD On 31-December-07			jRod	9.9000	9.8850	0.0102	0.0096	0.00
31/08/2007	OTH1 On 07-February-08			Index Future	256.2300	257.5940	256.2260	257.5940	0.00
31/08/2007	OTH1 On 01-November-07			Index Future	249.4500	250.7790	249.4480	250.7790	12.00
31/08/2007	R153 On 07-February-08			Bond Future	9.1600	9.0990	114.4583	114.5993	1665.00
31/08/2007	R153 On 02-May-08			Bond Future	9.0700	9.0140	110.4210	110.5503	0.00
31/08/2007	R153 On 01-November-07			Bond Future	9.2700	9.2140	111.4207	111.5750	124.00
31/08/2007	R157 On 07-February-08			Bond Future	8.4900	8.4070	133.1730	133.6929	358.00
31/08/2007	R157 On 02-May-08			Bond Future	8.4300	8.3450	129.3263	129.8348	0.00
31/08/2007	R157 On 01-November-07			Bond Future	8.5700	8.4910	129.6669	130.1992	266.00
31/08/2007	R186 On 07-February-08			Bond Future	8.1800	8.1040	123.5613	124.4538	0.00
31/08/2007	R186 On 02-May-08			Bond Future	8.1400	8.0580	126.3932	127.2854	0.00
31/08/2007	R186 On 01-November-07			Bond Future	8.2500	8.1670	125.4333	126.3245	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
31/08/2007	R196 On 07-February-08			Bond Future	9.2800	9.2130	105.2510	105.3157	0.00
31/08/2007	R196 On 02-May-08			Bond Future	9.1200	9.0480	102.5133	102.5699	0.00
31/08/2007	R196 On 01-November-07			Bond Future	9.4900	9.4240	102.4443	102.5211	0.00
31/08/2007	R201 On 07-February-08			Bond Future	8.5000	8.4200	102.5274	102.9411	0.00
31/08/2007	R201 On 02-May-08			Bond Future	8.4300	8.3500	104.8814	105.2863	0.00
31/08/2007	R201 On 01-November-07			Bond Future	8.5900	8.5140	104.1004	104.5235	91.00
31/08/2007	R203 On 07-February-08			Bond Future	8.3600	8.2720	102.6587	103.2439	0.00
31/08/2007	R203 On 02-May-08			Bond Future	8.3000	8.2120	100.8373	101.4160	0.00
31/08/2007	R203 On 01-November-07			Bond Future	8.4400	8.3500	99.9066	100.4985	0.00
31/08/2007	R204 On 07-February-08			Bond Future	8.3200	8.2370	98.9040	99.4626	0.00
31/08/2007	R204 On 02-May-08			Bond Future	8.2600	8.1810	101.1790	101.7330	0.00
31/08/2007	R204 On 01-November-07			Bond Future	8.3900	8.3120	100.2020	100.7648	0.00
31/08/2007	R206 On 07-February-08			Bond Future	8.4800	8.4040	96.0587	96.4159	0.00
31/08/2007	R206 On 02-May-08			Bond Future	8.4100	8.3300	98.2612	98.6092	0.00
31/08/2007	R206 On 01-November-07			Bond Future	8.5900	8.5090	97.1593	97.5262	0.00
31/08/2007	R207 On 07-February-08			Bond Future	8.2700	8.1910	92.9007	93.4714	0.00
31/08/2007	R207 On 02-May-08			Bond Future	8.2200	8.1400	95.0349	95.6024	0.00
31/08/2007	R207 On 01-November-07			Bond Future	8.3400	8.2630	93.9646	94.5380	0.00
31/08/2007	R209 On 07-February-08			Bond Future	7.8100	7.7220	84.6145	85.4936	659.00
31/08/2007	R209 On 02-May-08			Bond Future	7.7700	7.6790	83.4020	84.2869	0.00
31/08/2007	R209 On 01-November-07			Bond Future	7.8700	7.7790	82.3461	83.2171	0.00
31/08/2007	TRT1 On 07-February-08			Index Future	258.9300	259.9320	258.9330	259.9320	0.00
31/08/2007	TRT1 On 01-November-07			Index Future	252.0800	253.0540	252.0830	253.0540	400.00

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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