



Derivatives Weekly Statistics Report

From 2007/04/30 To 2007/05/04

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2007	ALBI On 07-February-08			Index Future	274.4500	274.5240	274.4530	274.5240	0.00
30/04/2007	ALBI On 03-May-07			Index Future	255.8700	255.9510	255.8690	255.9510	0.00
30/04/2007	ALBI On 02-August-07			Index Future	261.7800	261.8790	261.7820	261.8790	0.00
30/04/2007	ALBI On 01-November-07			Index Future	267.8200	267.9080	267.8220	267.9080	0.00
30/04/2007	CRD1 On 03-May-07			Index Future	109.3700	109.4030	109.3680	109.4030	0.00
30/04/2007	CRD1 On 02-August-07			Index Future	111.7300	111.7620	111.7260	111.7620	10.00
30/04/2007	GOVI On 07-February-08			jGovi	274.4800	274.7520	274.4770	274.7520	0.00
30/04/2007	GOVI On 03-May-07			jGovi	256.6700	256.8605	256.6730	256.8605	30.00
30/04/2007	GOVI On 02-August-07			jGovi	262.2100	262.3985	262.2070	262.3985	195.00
30/04/2007	GOVI On 01-November-07			jGovi	268.0700	268.2605	268.0650	268.2605	59.00
30/04/2007	ILBI On 03-May-07			Index Future	275.7900	275.8510	275.7880	275.8510	0.00
30/04/2007	ILBI On 02-August-07			Index Future	282.1600	282.2400	282.1610	282.2400	0.00
30/04/2007	J153 On 31-August-10			jSwap	8.8200	8.7770	0.0396	0.0382	0.00
30/04/2007	J157 On 15-September-15			jSwap	8.3300	8.2840	0.0552	0.0583	0.00
30/04/2007	J186 On 21-December-26			jSwap	7.8200	7.7720	0.0326	0.0277	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
30/04/2007	J201 On 22-December-14			jSwap	8.4100	8.3670	0.0535	0.0509	0.00
30/04/2007	J203 On 15-September-17			jSwap	8.2300	8.1770	0.0506	0.0471	0.00
30/04/2007	J204 On 21-December-18			jSwap	8.1900	8.1430	0.0535	0.0496	0.00
30/04/2007	J207 On 15-January-20			jSwap	8.1300	8.0760	0.0104	0.0061	0.00
30/04/2007	JBAR On 21-December-05			jBar	9.2100	9.2080	0.0000	0.0000	0.00
30/04/2007	JFRA On 07-February-08			jFra	9.1400	9.1120	0.0223	0.0222	0.00
30/04/2007	JFRA On 03-May-07			jFra	9.2300	9.2620	0.0225	0.0226	0.00
30/04/2007	JFRA On 02-August-07			jFra	9.2800	9.2550	0.0226	0.0225	0.00
30/04/2007	JFRA On 01-November-07			jFra	9.2100	9.1890	0.0241	0.0241	0.00
30/04/2007	JN02 On 03-May-07			jNote	9.0100	8.9770	0.1640	0.1635	0.00
30/04/2007	JN02 On 02-August-07			jNote	8.9100	8.8630	0.1623	0.1616	0.00
30/04/2007	JN05 On 03-May-07			jNote	8.4800	8.4310	0.3410	0.3393	0.00
30/04/2007	JN05 On 02-August-07			jNote	8.4100	8.3550	0.3387	0.3370	0.00
30/04/2007	JN10 On 03-May-07			jNote	8.1500	8.0970	0.5487	0.5465	0.00
30/04/2007	JN10 On 02-August-07			jNote	8.0900	8.0400	0.5466	0.5443	0.00
30/04/2007	JROD On 30-April-07			jRod	8.6600	8.6580	8.6000	0.0000	0.00
30/04/2007	JROD On 31-May-07			jRod	8.7400	8.7570	0.0023	0.0028	0.00
30/04/2007	JROD On 29-June-07			jRod	8.9400	8.9710	0.0027	0.0032	0.00
30/04/2007	JROD On 31-July-07			jRod	9.2100	8.9530	0.0034	0.0055	0.00
30/04/2007	JROD On 31-August-07			jRod	9.0600	9.0750	0.0057	0.0062	0.00
30/04/2007	JROD On 28-September-07			jRod	9.1700	9.1870	0.0061	0.0066	0.00
30/04/2007	JROD On 31-October-07			jRod	9.2900	9.0870	0.0067	0.0088	0.00
30/04/2007	JROD On 30-November-07			jRod	9.1500	9.1600	0.0088	0.0093	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
30/04/2007	JROD On 31-December-07			jRod	9.2400	9.2480	0.0094	0.0099	0.00
30/04/2007	OTH1 On 03-May-07			Index Future	253.2800	253.3910	253.2840	253.3910	0.00
30/04/2007	OTH1 On 02-August-07			Index Future	258.7500	258.8540	258.7450	258.8540	15.00
30/04/2007	R153 On 03-May-07			Bond Future	8.0400	8.0200	116.6001	116.6468	366.00
30/04/2007	R153 On 02-August-07			Bond Future	7.9800	7.9650	119.0529	119.0964	0.00
30/04/2007	R157 On 03-May-07			Bond Future	7.6700	7.6500	137.4678	137.5797	477.00
30/04/2007	R157 On 02-August-07			Bond Future	7.6300	7.6100	140.3395	140.4489	0.00
30/04/2007	R186 On 03-May-07			Bond Future	7.3600	7.3480	136.2569	136.4481	0.00
30/04/2007	R186 On 02-August-07			Bond Future	7.3100	7.2960	134.0831	134.2870	6.00
30/04/2007	R196 On 03-May-07			Bond Future	8.4200	8.3990	104.4547	104.4917	0.00
30/04/2007	R196 On 02-August-07			Bond Future	8.2500	8.2220	106.8590	106.8986	0.00
30/04/2007	R201 On 03-May-07			Bond Future	7.7300	7.7000	109.1240	109.2713	0.00
30/04/2007	R201 On 02-August-07			Bond Future	7.6700	7.6400	107.1328	107.2770	0.00
30/04/2007	R203 On 03-May-07			Bond Future	7.6000	7.5870	105.7744	105.8912	0.00
30/04/2007	R203 On 02-August-07			Bond Future	7.5400	7.5220	108.2117	108.3272	0.00
30/04/2007	R204 On 03-May-07			Bond Future	7.5900	7.5720	106.1638	106.2886	0.00
30/04/2007	R204 On 02-August-07			Bond Future	7.5300	7.5140	104.5618	104.6856	0.00
30/04/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	74285	75615	74285	75615	0.00
30/04/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	2785	2877	2785	2877	0.00
30/04/2007	R206 On 03-May-07			Bond Future	7.7200	7.6970	101.2021	101.3096	0.00
30/04/2007	R206 On 02-August-07			Bond Future	7.6400	7.6170	99.7645	99.8744	0.00
30/04/2007	R207 On 03-May-07			Bond Future	7.5200	7.5080	100.0403	100.1599	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
30/04/2007	R207 On 02-August-07			Bond Future	7.4700	7.4520	98.6995	98.8264	0.00
30/04/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	91549	92745	91549	92745	0.00
30/04/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	0	0	0	0	0.00
30/04/2007	R209 On 03-May-07			Bond Future	7.0600	7.0600	90.7685	90.7121	0.00
30/04/2007	R209 On 02-August-07			Bond Future	7.0200	7.0250	92.7426	92.6859	314.00
30/04/2007	TRT1 On 03-May-07			Index Future	253.6300	253.8070	253.6250	253.8070	0.00
30/04/2007	TRT1 On 02-August-07			Index Future	259.0900	259.2790	259.0930	259.2790	500.00
02/05/2007	ALBI On 07-February-08			Index Future	274.2600	274.4530	274.2570	274.4530	0.00
02/05/2007	ALBI On 03-May-07			Index Future	255.6800	255.8690	255.6830	255.8690	0.00
02/05/2007	ALBI On 02-August-07			Index Future	261.5700	261.7820	261.5700	261.7820	0.00
02/05/2007	ALBI On 01-November-07			Index Future	267.6300	267.8220	267.6340	267.8220	0.00
02/05/2007	CRD1 On 03-May-07			Index Future	109.2800	109.3680	109.2780	109.3680	0.00
02/05/2007	CRD1 On 02-August-07			Index Future	111.6400	111.7260	111.6350	111.7260	10.00
02/05/2007	GOVI On 07-February-08			jGovi	274.3600	274.4770	274.3640	274.4770	0.00
02/05/2007	GOVI On 03-May-07			jGovi	256.4400	256.6730	256.4425	256.6730	30.00
02/05/2007	GOVI On 02-August-07			jGovi	261.9700	262.2070	261.9730	262.2070	195.00
02/05/2007	GOVI On 01-November-07			jGovi	267.8200	268.0650	267.8235	268.0650	59.00
02/05/2007	ILBI On 03-May-07			Index Future	275.7900	275.7880	275.7880	275.7880	0.00
02/05/2007	ILBI On 02-August-07			Index Future	282.1600	282.1610	282.1610	282.1610	0.00
02/05/2007	J153 On 31-August-10			jSwap	8.8400	8.8230	0.0402	0.0396	0.00
02/05/2007	J157 On 15-September-15			jSwap	8.3500	8.3340	0.0543	0.0552	0.00
02/05/2007	J186 On 21-December-26			jSwap	7.8100	7.8210	0.0319	0.0326	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
02/05/2007	J201 On 22-December-14			jSwap	8.4300	8.4110	0.0545	0.0535	0.00
02/05/2007	J203 On 15-September-17			jSwap	8.2500	8.2270	0.0522	0.0506	0.00
02/05/2007	J204 On 21-December-18			jSwap	8.2100	8.1940	0.0544	0.0535	0.00
02/05/2007	J207 On 15-January-20			jSwap	8.1300	8.1290	0.0107	0.0104	0.00
02/05/2007	JBAR On 21-December-05			jBar	9.2100	9.2080	0.0000	0.0000	0.00
02/05/2007	JFRA On 07-February-08			jFra	9.1400	9.1440	0.0223	0.0223	0.00
02/05/2007	JFRA On 03-May-07			jFra	9.2100	9.2330	0.0225	0.0225	0.00
02/05/2007	JFRA On 02-August-07			jFra	9.2900	9.2770	0.0226	0.0226	0.00
02/05/2007	JFRA On 01-November-07			jFra	9.2300	9.2120	0.0242	0.0241	0.00
02/05/2007	JN02 On 03-May-07			jNote	9.0200	9.0100	0.1641	0.1640	0.00
02/05/2007	JN02 On 02-August-07			jNote	8.9200	8.9070	0.1625	0.1623	0.00
02/05/2007	JN05 On 03-May-07			jNote	8.5000	8.4800	0.3417	0.3410	0.00
02/05/2007	JN05 On 02-August-07			jNote	8.4300	8.4060	0.3395	0.3387	0.00
02/05/2007	JN10 On 03-May-07			jNote	8.1700	8.1460	0.5498	0.5487	0.00
02/05/2007	JN10 On 02-August-07			jNote	8.1200	8.0920	0.5476	0.5466	0.00
02/05/2007	JROD On 31-May-07			jRod	8.7300	8.7380	0.0020	0.0023	0.00
02/05/2007	JROD On 29-June-07			jRod	8.9200	8.9390	0.0025	0.0027	0.00
02/05/2007	JROD On 31-July-07			jRod	9.1900	9.2120	0.0031	0.0034	0.00
02/05/2007	JROD On 31-August-07			jRod	9.0500	9.0600	0.0054	0.0057	0.00
02/05/2007	JROD On 28-September-07			jRod	9.1600	9.1730	0.0059	0.0061	0.00
02/05/2007	JROD On 31-October-07			jRod	9.2800	9.2880	0.0064	0.0067	0.00
02/05/2007	JROD On 30-November-07			jRod	9.1400	9.1500	0.0086	0.0088	0.00
02/05/2007	JROD On 31-December-07			jRod	9.2300	9.2370	0.0092	0.0094	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
02/05/2007	OTH1 On 03-May-07			Index Future	253.0800	253.2840	253.0760	253.2840	0.00
02/05/2007	OTH1 On 02-August-07			Index Future	258.5300	258.7450	258.5330	258.7450	15.00
02/05/2007	R153 On 03-May-07			Bond Future	8.0500	8.0350	116.5534	116.6001	366.00
02/05/2007	R153 On 02-August-07			Bond Future	7.9900	7.9800	119.0240	119.0529	0.00
02/05/2007	R157 On 03-May-07			Bond Future	7.6800	7.6650	137.3561	137.4678	477.00
02/05/2007	R157 On 02-August-07			Bond Future	7.6400	7.6250	140.2667	140.3395	0.00
02/05/2007	R186 On 03-May-07			Bond Future	7.3700	7.3630	136.1678	136.2569	0.00
02/05/2007	R186 On 02-August-07			Bond Future	7.3200	7.3120	133.9941	134.0831	6.00
02/05/2007	R196 On 03-May-07			Bond Future	8.4300	8.4210	104.4329	104.4547	0.00
02/05/2007	R196 On 02-August-07			Bond Future	8.2700	8.2490	106.8356	106.8590	0.00
02/05/2007	R201 On 03-May-07			Bond Future	7.7400	7.7250	109.0357	109.1240	0.00
02/05/2007	R201 On 02-August-07			Bond Future	7.6800	7.6650	107.0752	107.1328	0.00
02/05/2007	R203 On 03-May-07			Bond Future	7.6100	7.6030	105.6943	105.7744	0.00
02/05/2007	R203 On 02-August-07			Bond Future	7.5500	7.5380	108.1252	108.2117	0.00
02/05/2007	R204 On 03-May-07			Bond Future	7.6000	7.5880	106.0704	106.1638	0.00
02/05/2007	R204 On 02-August-07			Bond Future	7.5400	7.5300	104.4692	104.5618	0.00
02/05/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	73341	74285	73341	74285	0.00
02/05/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	2767	2785	2767	2785	0.00
02/05/2007	R206 On 03-May-07			Bond Future	7.7300	7.7180	101.1458	101.2021	0.00
02/05/2007	R206 On 02-August-07			Bond Future	7.6500	7.6390	99.6997	99.7645	0.00
02/05/2007	R207 On 03-May-07			Bond Future	7.5400	7.5230	99.9448	100.0403	0.00
02/05/2007	R207 On 02-August-07			Bond Future	7.4800	7.4680	98.6046	98.6995	0.00

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02/05/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	90593	91549	90593	91549	0.00
02/05/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	0	0	0	0	0.00
02/05/2007	R209 On 03-May-07			Bond Future	7.0700	7.0550	90.5993	90.7685	0.00
02/05/2007	R209 On 02-August-07			Bond Future	7.0300	7.0200	92.6292	92.7426	314.00
02/05/2007	TRT1 On 03-May-07			Index Future	253.4000	253.6250	253.3980	253.6250	0.00
02/05/2007	TRT1 On 02-August-07			Index Future	258.8600	259.0930	258.8630	259.0930	500.00
03/05/2007	ALBI On 07-February-08			Index Future	275.1500	274.2570	275.1480	274.2570	0.00
03/05/2007	ALBI On 03-May-07			Index Future	256.7200	255.6830	256.7170	255.6830	0.00
03/05/2007	ALBI On 02-August-07			Index Future	262.4400	261.5700	262.4370	261.5700	0.00
03/05/2007	ALBI On 01-November-07			Index Future	268.5000	267.6340	268.5010	267.6340	0.00
03/05/2007	CRD1 On 03-May-07			Index Future	109.5800	109.2780	109.5800	109.2780	0.00
03/05/2007	CRD1 On 02-August-07			Index Future	111.8900	111.6350	111.8900	111.6350	10.00
03/05/2007	GOVI On 07-February-08			jGovi	274.9100	274.3640	274.9140	274.3640	0.00
03/05/2007	GOVI On 03-May-07			jGovi	257.5100	256.4425	257.5050	256.4425	0.00
03/05/2007	GOVI On 02-August-07			jGovi	262.8000	261.9730	262.7990	261.9730	195.00
03/05/2007	GOVI On 01-November-07			jGovi	268.6700	267.8235	268.6680	267.8235	59.00
03/05/2007	ILBI On 03-May-07			Index Future	275.7900	275.7880	275.7880	275.7880	0.00
03/05/2007	ILBI On 02-August-07			Index Future	282.1600	282.1610	282.1610	282.1610	0.00
03/05/2007	J153 On 31-August-10			jSwap	8.8100	8.8430	0.0392	0.0402	0.00
03/05/2007	J157 On 15-September-15			jSwap	8.3100	8.3490	0.0566	0.0543	0.00
03/05/2007	J186 On 21-December-26			jSwap	7.7900	7.8140	0.0292	0.0319	0.00
03/05/2007	J201 On 22-December-14			jSwap	8.3900	8.4280	0.0525	0.0545	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
03/05/2007	J203 On 15-September-17			jSwap	8.2000	8.2500	0.0489	0.0522	0.00
03/05/2007	J204 On 21-December-18			jSwap	8.1700	8.2060	0.0515	0.0544	0.00
03/05/2007	J207 On 15-January-20			jSwap	8.1000	8.1340	0.0080	0.0107	0.00
03/05/2007	JBAR On 21-December-05			jBar	9.2100	9.2080	0.0000	0.0000	0.00
03/05/2007	JFRA On 07-February-08			jFra	9.1300	9.1430	0.0223	0.0223	0.00
03/05/2007	JFRA On 03-May-07			jFra	9.2100	9.2130	0.0225	0.0225	0.00
03/05/2007	JFRA On 02-August-07			jFra	9.2900	9.2900	0.0226	0.0226	0.00
03/05/2007	JFRA On 01-November-07			jFra	9.2100	9.2250	0.0241	0.0242	0.00
03/05/2007	JN02 On 03-May-07			jNote	9.0200	9.0150	0.1641	0.1641	0.00
03/05/2007	JN02 On 02-August-07			jNote	8.9000	8.9200	0.1621	0.1625	0.00
03/05/2007	JN02 On 01-November-07			jNote	8.7700	0.0000	0.1599	0.0000	0.00
03/05/2007	JN02 On 07-February-08			jNote	8.6200	0.0000	0.1562	0.0000	0.00
03/05/2007	JN05 On 03-May-07			jNote	8.5000	8.5000	0.3417	0.3417	0.00
03/05/2007	JN05 On 02-August-07			jNote	8.3900	8.4290	0.3382	0.3395	0.00
03/05/2007	JN05 On 01-November-07			jNote	8.3100	0.0000	0.3357	0.0000	0.00
03/05/2007	JN05 On 07-February-08			jNote	8.2300	0.0000	0.3333	0.0000	0.00
03/05/2007	JN10 On 03-May-07			jNote	8.1700	8.1700	0.5496	0.5498	0.00
03/05/2007	JN10 On 02-August-07			jNote	8.0700	8.1160	0.5453	0.5476	0.00
03/05/2007	JN10 On 01-November-07			jNote	8.0100	0.0000	0.5430	0.0000	0.00
03/05/2007	JN10 On 07-February-08			jNote	7.9500	0.0000	0.5400	0.0000	0.00
03/05/2007	JROD On 31-May-07			jRod	8.7200	8.7270	0.0020	0.0020	0.00
03/05/2007	JROD On 29-June-07			jRod	8.9100	8.9210	0.0025	0.0025	0.00
03/05/2007	JROD On 31-July-07			jRod	9.1800	9.1910	0.0031	0.0031	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
03/05/2007	JROD On 31-August-07			jRod	9.0500	9.0500	0.0054	0.0054	0.00
03/05/2007	JROD On 28-September-07			jRod	9.1600	9.1630	0.0059	0.0059	0.00
03/05/2007	JROD On 31-October-07			jRod	9.2800	9.2790	0.0065	0.0064	0.00
03/05/2007	JROD On 30-November-07			jRod	9.1500	9.1440	0.0086	0.0086	0.00
03/05/2007	JROD On 31-December-07			jRod	9.2300	9.2320	0.0092	0.0092	0.00
03/05/2007	OTH1 On 03-May-07			Index Future	254.0600	253.0760	254.0590	253.0760	0.00
03/05/2007	OTH1 On 02-August-07			Index Future	259.3000	258.5330	259.3040	258.5330	15.00
03/05/2007	R153 On 03-May-07			Bond Future	7.9800	8.0500	116.7870	116.5534	0.00
03/05/2007	R153 On 02-August-07			Bond Future	7.9300	7.9900	119.1979	119.0240	203.00
03/05/2007	R153 On 01-November-07			Bond Future	7.7400	0.0000	115.4649	0.0000	0.00
03/05/2007	R153 On 07-February-08			Bond Future	7.6300	0.0000	118.1141	0.0000	0.00
03/05/2007	R157 On 03-May-07			Bond Future	7.6100	7.6800	137.9161	137.3561	0.00
03/05/2007	R157 On 02-August-07			Bond Future	7.5800	7.6350	140.7043	140.2667	0.00
03/05/2007	R157 On 01-November-07			Bond Future	7.4700	0.0000	137.2806	0.0000	0.00
03/05/2007	R157 On 07-February-08			Bond Future	7.4100	0.0000	140.4276	0.0000	0.00
03/05/2007	R186 On 03-May-07			Bond Future	7.2800	7.3700	137.3200	136.1678	0.00
03/05/2007	R186 On 02-August-07			Bond Future	7.2500	7.3190	134.9015	133.9941	6.00
03/05/2007	R186 On 01-November-07			Bond Future	7.2000	0.0000	137.8733	0.0000	0.00
03/05/2007	R186 On 07-February-08			Bond Future	7.1600	0.0000	135.7169	0.0000	0.00
03/05/2007	R196 On 03-May-07			Bond Future	8.3700	8.4340	104.5489	104.4329	0.00
03/05/2007	R196 On 02-August-07			Bond Future	8.2000	8.2650	106.9368	106.8356	0.00
03/05/2007	R196 On 01-November-07			Bond Future	8.0600	0.0000	104.2082	0.0000	0.00
03/05/2007	R196 On 07-February-08			Bond Future	7.9200	0.0000	106.6001	0.0000	0.00
03/05/2007	R201 On 03-May-07			Bond Future	7.6600	7.7400	109.5372	109.0357	0.00
03/05/2007	R201 On 02-August-07			Bond Future	7.6200	7.6750	107.4215	107.0752	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
03/05/2007	R201 On 01-November-07			Bond Future	7.5300	0.0000	109.9048	0.0000	0.00
03/05/2007	R201 On 07-February-08			Bond Future	7.4700	0.0000	107.9993	0.0000	0.00
03/05/2007	R203 On 03-May-07			Bond Future	7.5400	7.6140	106.2351	105.6943	0.00
03/05/2007	R203 On 02-August-07			Bond Future	7.4900	7.5500	108.5659	108.1252	0.00
03/05/2007	R203 On 01-November-07			Bond Future	7.4400	0.0000	106.7799	0.0000	0.00
03/05/2007	R203 On 07-February-08			Bond Future	7.3900	0.0000	109.2298	0.0000	0.00
03/05/2007	R204 On 03-May-07			Bond Future	7.5300	7.6000	106.6563	106.0704	0.00
03/05/2007	R204 On 02-August-07			Bond Future	7.4900	7.5420	104.9026	104.4692	0.00
03/05/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	77225	73341	77225	73341	0.00
03/05/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	2316	2767	2316	2767	0.00
03/05/2007	R204 On 01-November-07			Bond Future	7.4400	0.0000	107.2128	0.0000	0.00
03/05/2007	R204 On 07-February-08			Bond Future	7.3900	0.0000	105.6205	0.0000	0.00
03/05/2007	R206 On 03-May-07			Bond Future	7.6600	7.7290	101.5250	101.1458	0.00
03/05/2007	R206 On 02-August-07			Bond Future	7.5900	7.6520	100.0094	99.6997	0.00
03/05/2007	R206 On 01-November-07			Bond Future	7.5200	0.0000	102.2095	0.0000	0.00
03/05/2007	R206 On 07-February-08			Bond Future	7.4600	0.0000	100.7804	0.0000	0.00
03/05/2007	R207 On 03-May-07			Bond Future	7.4600	7.5350	100.5440	99.9448	0.00
03/05/2007	R207 On 02-August-07			Bond Future	7.4200	7.4800	99.0886	98.6046	0.00
03/05/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	96585	90593	96585	90593	0.00
03/05/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	0	0	0	0	0.00
03/05/2007	R207 On 01-November-07			Bond Future	7.3700	0.0000	101.2681	0.0000	0.00
03/05/2007	R207 On 07-February-08			Bond Future	7.3300	0.0000	99.9439	0.0000	0.00
03/05/2007	R209 On 03-May-07			Bond Future	6.9900	7.0700	91.5074	90.5993	0.00
03/05/2007	R209 On 02-August-07			Bond Future	6.9600	7.0300	93.4275	92.6292	314.00
03/05/2007	R209 On 01-November-07			Bond Future	6.9300	0.0000	92.2284	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
03/05/2007	R209 On 07-February-08			Bond Future	6.9000	0.0000	94.2721	0.0000	0.00
03/05/2007	TRT1 On 03-May-07			Index Future	254.4400	253.3980	254.4430	253.3980	0.00
03/05/2007	TRT1 On 02-August-07			Index Future	259.6800	258.8630	259.6760	258.8630	500.00
04/05/2007	ALBI On 07-February-08			Index Future	275.6700	275.1480	275.6660	275.1480	0.00
04/05/2007	ALBI On 02-August-07			Index Future	262.9600	262.4370	262.9550	262.4370	0.00
04/05/2007	ALBI On 01-November-07			Index Future	269.0200	268.5010	269.0160	268.5010	0.00
04/05/2007	CRD1 On 02-August-07			Index Future	112.0700	111.8900	112.0650	111.8900	10.00
04/05/2007	GOVI On 07-February-08			jGovi	275.4300	274.9140	275.4340	274.9140	30.00
04/05/2007	GOVI On 02-August-07			jGovi	263.3000	262.7990	263.2960	262.7990	195.00
04/05/2007	GOVI On 01-November-07			jGovi	269.1800	268.6680	269.1750	268.6680	59.00
04/05/2007	ILBI On 02-August-07			Index Future	282.1600	282.1610	282.1610	282.1610	0.00
04/05/2007	J153 On 31-August-10			jSwap	8.7800	8.8070	0.0385	0.0392	0.00
04/05/2007	J157 On 15-September-15			jSwap	8.2800	8.3120	0.0586	0.0566	0.00
04/05/2007	J186 On 21-December-26			jSwap	7.7400	7.7870	0.0243	0.0292	0.00
04/05/2007	J201 On 22-December-14			jSwap	8.3600	8.3940	0.0507	0.0525	0.00
04/05/2007	J203 On 15-September-17			jSwap	8.1700	8.2020	0.0466	0.0489	0.00
04/05/2007	J204 On 21-December-18			jSwap	8.1300	8.1670	0.0486	0.0515	0.00
04/05/2007	J207 On 15-January-20			jSwap	8.0600	8.0990	0.0046	0.0080	0.00
04/05/2007	JBAR On 21-December-05			jBar	9.2100	9.2080	0.0000	0.0000	0.00
04/05/2007	JFRA On 07-February-08			jFra	9.0900	9.1310	0.0222	0.0223	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
04/05/2007	JFRA On 02-August-07			jFra	9.2700	9.2860	0.0226	0.0226	0.00
04/05/2007	JFRA On 01-November-07			jFra	9.2000	9.2130	0.0241	0.0241	0.00
04/05/2007	JN02 On 07-February-08			jNote	8.6000	8.6240	0.1558	0.1562	0.00
04/05/2007	JN02 On 02-August-07			jNote	8.8700	8.8970	0.1616	0.1621	0.00
04/05/2007	JN02 On 01-November-07			jNote	8.7400	8.7670	0.1595	0.1599	0.00
04/05/2007	JN05 On 07-February-08			jNote	8.1900	8.2270	0.3321	0.3333	0.00
04/05/2007	JN05 On 02-August-07			jNote	8.3600	8.3890	0.3373	0.3382	0.00
04/05/2007	JN05 On 01-November-07			jNote	8.2800	8.3090	0.3348	0.3357	0.00
04/05/2007	JN10 On 07-February-08			jNote	7.9100	7.9460	0.5381	0.5400	0.00
04/05/2007	JN10 On 02-August-07			jNote	8.0300	8.0660	0.5437	0.5453	0.00
04/05/2007	JN10 On 01-November-07			jNote	7.9700	8.0070	0.5413	0.5430	0.00
04/05/2007	JROD On 31-May-07			jRod	8.7100	8.7220	0.0025	0.0020	0.00
04/05/2007	JROD On 29-June-07			jRod	8.9000	8.9120	0.0029	0.0025	0.00
04/05/2007	JROD On 31-July-07			jRod	9.1600	9.1820	0.0035	0.0031	0.00
04/05/2007	JROD On 31-August-07			jRod	9.0400	9.0470	0.0058	0.0054	0.00
04/05/2007	JROD On 28-September-07			jRod	9.1600	9.1630	0.0063	0.0059	0.00
04/05/2007	JROD On 31-October-07			jRod	9.2800	9.2800	0.0069	0.0065	0.00
04/05/2007	JROD On 30-November-07			jRod	9.1400	9.1450	0.0090	0.0086	0.00
04/05/2007	JROD On 31-December-07			jRod	9.2300	9.2320	0.0096	0.0092	0.00
04/05/2007	OTH1 On 02-August-07			Index Future	259.8500	259.3040	259.8530	259.3040	15.00
04/05/2007	R153 On 07-February-08			Bond Future	7.5800	7.6340	118.2391	118.1141	0.00
04/05/2007	R153 On 02-August-07			Bond Future	7.9000	7.9300	119.2850	119.1979	215.00
04/05/2007	R153 On 01-November-07			Bond Future	7.6900	7.7370	115.5888	115.4649	0.00
04/05/2007	R157 On 07-February-08			Bond Future	7.3600	7.4080	140.7418	140.4276	477.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2007	R157 On 02-August-07			Bond Future	7.5500	7.5750	140.9238	140.7043	2.00
04/05/2007	R157 On 01-November-07			Bond Future	7.4300	7.4670	137.5819	137.2806	0.00
04/05/2007	R186 On 07-February-08			Bond Future	7.1300	7.1640	136.1913	135.7169	0.00
04/05/2007	R186 On 02-August-07			Bond Future	7.2100	7.2480	135.3522	134.9015	6.00
04/05/2007	R186 On 01-November-07			Bond Future	7.1700	7.2040	138.3362	137.8733	0.00
04/05/2007	R196 On 07-February-08			Bond Future	7.8900	7.9160	106.6291	106.6001	0.00
04/05/2007	R196 On 02-August-07			Bond Future	8.1700	8.1960	106.9691	106.9368	0.00
04/05/2007	R196 On 01-November-07			Bond Future	8.0300	8.0560	104.2381	104.2082	0.00
04/05/2007	R201 On 07-February-08			Bond Future	7.4300	7.4740	108.2422	107.9993	0.00
04/05/2007	R201 On 02-August-07			Bond Future	7.5900	7.6150	107.5662	107.4215	0.00
04/05/2007	R201 On 01-November-07			Bond Future	7.4900	7.5320	110.1429	109.9048	0.00
04/05/2007	R203 On 07-February-08			Bond Future	7.3500	7.3890	109.5330	109.2298	0.00
04/05/2007	R203 On 02-August-07			Bond Future	7.4500	7.4890	108.8634	108.5659	0.00
04/05/2007	R203 On 01-November-07			Bond Future	7.4000	7.4360	107.0736	106.7799	0.00
04/05/2007	R204 On 07-February-08			Bond Future	7.3500	7.3930	105.9476	105.6205	0.00
04/05/2007	R204 On 02-August-07			Bond Future	7.4500	7.4860	105.2215	104.9026	0.00
04/05/2007	R204 On 01-November-07			Bond Future	7.4000	7.4370	107.5285	107.2128	0.00
04/05/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	80109	77225	80109	77225	0.00
04/05/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	2012	2316	2012	2316	0.00
04/05/2007	R206 On 07-February-08			Bond Future	7.4100	7.4550	100.9933	100.7804	0.00
04/05/2007	R206 On 02-August-07			Bond Future	7.5500	7.5900	100.2149	100.0094	0.00
04/05/2007	R206 On 01-November-07			Bond Future	7.4800	7.5200	102.4195	102.2095	0.00
04/05/2007	R207 On 07-February-08			Bond Future	7.2800	7.3270	100.2814	99.9439	0.00
04/05/2007	R207 On 02-August-07			Bond Future	7.3800	7.4190	99.4157	99.0886	0.00

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04/05/2007	R207 On 01-November-07			Bond Future	7.3300	7.3710	101.5929	101.2681	0.00
04/05/2007	R209 On 07-February-08			Bond Future	6.6200	6.9000	97.6255	94.2721	0.00
04/05/2007	R209 On 02-August-07			Bond Future	6.9400	6.9600	93.7154	93.4275	314.00
04/05/2007	R209 On 01-November-07			Bond Future	6.7300	6.9300	94.6278	92.2284	0.00
04/05/2007	TRT1 On 02-August-07			Index Future	260.1700	259.6760	260.1680	259.6760	500.00