



Derivatives Weekly Statistics Report

From 2007/05/07 To 2007/05/11

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2007	ALBI On 07-February-08			Index Future	275.8700	275.6660	275.8660	275.6660	0.00
07/05/2007	ALBI On 02-August-07			Index Future	263.1500	262.9550	263.1520	262.9550	0.00
07/05/2007	ALBI On 01-November-07			Index Future	269.2200	269.0160	269.2210	269.0160	0.00
07/05/2007	CRD1 On 02-August-07			Index Future	112.1600	112.0650	112.1580	112.0650	10.00
07/05/2007	GOVI On 07-February-08			jGovi	275.7100	275.4340	275.7090	275.4340	30.00
07/05/2007	GOVI On 02-August-07			jGovi	263.5600	263.2960	263.5575	263.2960	195.00
07/05/2007	GOVI On 01-November-07			jGovi	269.4400	269.1750	269.4425	269.1750	59.00
07/05/2007	ILBI On 02-August-07			Index Future	281.8800	282.1610	281.8780	282.1610	0.00
07/05/2007	J153 On 31-August-10			jSwap	8.7800	8.7830	0.0384	0.0385	0.00
07/05/2007	J157 On 15-September-15			jSwap	8.2800	8.2800	0.0586	0.0586	0.00
07/05/2007	J186 On 21-December-26			jSwap	7.7500	7.7380	0.0253	0.0243	0.00
07/05/2007	J201 On 22-December-14			jSwap	8.3600	8.3620	0.0508	0.0507	0.00
07/05/2007	J203 On 15-September-17			jSwap	8.1700	8.1680	0.0467	0.0466	0.00
07/05/2007	J204 On 21-December-18			jSwap	8.1300	8.1280	0.0484	0.0486	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
07/05/2007	J207 On 15-January-20			jSwap	8.0500	8.0560	0.0043	0.0046	0.00
07/05/2007	JBAR On 21-December-05			jBar	9.2100	9.2080	0.0000	0.0000	0.00
07/05/2007	JFRA On 07-February-08			jFra	9.0800	9.0880	0.0221	0.0222	0.00
07/05/2007	JFRA On 02-August-07			jFra	9.2700	9.2650	0.0226	0.0226	0.00
07/05/2007	JFRA On 01-November-07			jFra	9.1900	9.1990	0.0241	0.0241	0.00
07/05/2007	JN02 On 07-February-08			jNote	8.5900	8.5980	0.1556	0.1558	0.00
07/05/2007	JN02 On 02-August-07			jNote	8.8600	8.8680	0.1615	0.1616	0.00
07/05/2007	JN02 On 01-November-07			jNote	8.7300	8.7390	0.1593	0.1595	0.00
07/05/2007	JN05 On 07-February-08			jNote	8.1900	8.1930	0.3322	0.3321	0.00
07/05/2007	JN05 On 02-August-07			jNote	8.3700	8.3630	0.3374	0.3373	0.00
07/05/2007	JN05 On 01-November-07			jNote	8.2800	8.2800	0.3348	0.3348	0.00
07/05/2007	JN10 On 07-February-08			jNote	7.9100	7.9070	0.5381	0.5381	0.00
07/05/2007	JN10 On 02-August-07			jNote	8.0300	8.0320	0.5438	0.5437	0.00
07/05/2007	JN10 On 01-November-07			jNote	7.9700	7.9710	0.5414	0.5413	0.00
07/05/2007	JROD On 31-May-07			jRod	8.7000	8.7140	0.0020	0.0025	0.00
07/05/2007	JROD On 29-June-07			jRod	8.8800	8.8970	0.0024	0.0029	0.00
07/05/2007	JROD On 31-July-07			jRod	9.1500	9.1640	0.0030	0.0035	0.00
07/05/2007	JROD On 31-August-07			jRod	9.0300	9.0390	0.0053	0.0058	0.00
07/05/2007	JROD On 28-September-07			jRod	9.1500	9.1560	0.0058	0.0063	0.00
07/05/2007	JROD On 31-October-07			jRod	9.2700	9.2770	0.0064	0.0069	0.00
07/05/2007	JROD On 30-November-07			jRod	9.1400	9.1440	0.0085	0.0090	0.00
07/05/2007	JROD On 31-December-07			jRod	9.2200	9.2310	0.0091	0.0096	0.00
07/05/2007	OTH1 On 02-August-07			Index Future	260.0800	259.8530	260.0810	259.8530	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
07/05/2007	R153 On 07-February-08			Bond Future	7.5600	7.5830	118.2857	118.2391	0.00
07/05/2007	R153 On 02-August-07			Bond Future	7.8800	7.9000	119.3431	119.2850	215.00
07/05/2007	R153 On 01-November-07			Bond Future	7.6700	7.6910	115.6347	115.5888	0.00
07/05/2007	R157 On 07-February-08			Bond Future	7.4300	7.3630	140.3091	140.7418	477.00
07/05/2007	R157 On 02-August-07			Bond Future	7.5300	7.5450	141.0338	140.9238	2.00
07/05/2007	R157 On 01-November-07			Bond Future	7.4200	7.4250	137.6179	137.5819	0.00
07/05/2007	R186 On 07-February-08			Bond Future	7.1200	7.1270	136.2556	136.1913	0.00
07/05/2007	R186 On 02-August-07			Bond Future	7.2100	7.2130	135.4168	135.3522	6.00
07/05/2007	R186 On 01-November-07			Bond Future	7.1600	7.1680	138.4007	138.3362	0.00
07/05/2007	R196 On 07-February-08			Bond Future	7.8600	7.8870	106.6551	106.6291	0.00
07/05/2007	R196 On 02-August-07			Bond Future	8.1600	8.1740	106.9897	106.9691	0.00
07/05/2007	R196 On 01-November-07			Bond Future	8.0100	8.0320	104.2643	104.2381	0.00
07/05/2007	R201 On 07-February-08			Bond Future	7.4200	7.4300	108.3030	108.2422	0.00
07/05/2007	R201 On 02-August-07			Bond Future	7.5700	7.5900	107.6822	107.5662	0.00
07/05/2007	R201 On 01-November-07			Bond Future	7.4800	7.4900	110.2054	110.1429	0.00
07/05/2007	R203 On 07-February-08			Bond Future	7.3400	7.3460	109.6108	109.5330	0.00
07/05/2007	R203 On 02-August-07			Bond Future	7.4400	7.4480	108.9289	108.8634	0.00
07/05/2007	R203 On 01-November-07			Bond Future	7.3800	7.3950	107.1526	107.0736	0.00
07/05/2007	R204 On 07-February-08			Bond Future	7.3400	7.3500	106.0315	105.9476	0.00
07/05/2007	R204 On 02-August-07			Bond Future	7.4400	7.4450	105.2917	105.2215	0.00
07/05/2007	R204 On 01-November-07			Bond Future	7.3900	7.3960	107.6057	107.5285	0.00
07/05/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	80624	80109	80624	80109	0.00
07/05/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	1825	2012	1825	2012	0.00
07/05/2007	R206 On 07-February-08			Bond Future	7.4000	7.4100	101.0455	100.9933	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
07/05/2007	R206 On 02-August-07			Bond Future	7.5400	7.5490	100.2651	100.2149	0.00
07/05/2007	R206 On 01-November-07			Bond Future	7.4700	7.4770	102.4684	102.4195	0.00
07/05/2007	R207 On 07-February-08			Bond Future	7.2700	7.2840	100.3601	100.2814	0.00
07/05/2007	R207 On 02-August-07			Bond Future	7.3700	7.3780	99.4876	99.4157	0.00
07/05/2007	R207 On 01-November-07			Bond Future	7.3200	7.3300	101.6803	101.5929	0.00
07/05/2007	R209 On 07-February-08			Bond Future	6.8700	6.6180	94.6200	97.6255	0.00
07/05/2007	R209 On 02-August-07			Bond Future	6.9300	6.9350	93.7731	93.7154	314.00
07/05/2007	R209 On 01-November-07			Bond Future	6.9000	6.7260	92.5752	94.6278	0.00
07/05/2007	TRT1 On 02-August-07			Index Future	260.4300	260.1680	260.4250	260.1680	500.00
08/05/2007	ALBI On 07-February-08			Index Future	275.4400	275.8660	275.4440	275.8660	0.00
08/05/2007	ALBI On 02-August-07			Index Future	262.7400	263.1520	262.7430	263.1520	0.00
08/05/2007	ALBI On 01-November-07			Index Future	288.3200	269.2210	288.3170	269.2210	0.00
08/05/2007	CRD1 On 02-August-07			Index Future	112.0700	112.1580	112.0670	112.1580	10.00
08/05/2007	GOVI On 07-February-08			jGovi	275.3800	275.7090	275.3810	275.7090	30.00
08/05/2007	GOVI On 02-August-07			jGovi	263.2400	263.5575	263.2440	263.5575	195.00
08/05/2007	GOVI On 01-November-07			jGovi	269.1200	269.4425	269.1210	269.4425	59.00
08/05/2007	ILBI On 02-August-07			Index Future	281.8200	281.8780	281.8160	281.8780	0.00
08/05/2007	J153 On 31-August-10			jSwap	8.8000	8.7780	0.0390	0.0384	0.00
08/05/2007	J157 On 15-September-15			jSwap	8.3000	8.2820	0.0574	0.0586	0.00
08/05/2007	J186 On 21-December-26			jSwap	7.7700	7.7470	0.0276	0.0253	0.00
08/05/2007	J201 On 22-December-14			jSwap	8.3800	8.3620	0.0520	0.0508	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
08/05/2007	J203 On 15-September-17			jSwap	8.1900	8.1690	0.0480	0.0467	0.00
08/05/2007	J204 On 21-December-18			jSwap	8.1500	8.1250	0.0504	0.0484	0.00
08/05/2007	J207 On 15-January-20			jSwap	8.0800	8.0530	0.0066	0.0043	0.00
08/05/2007	JBAR On 21-December-05			jBar	9.2100	9.2080	0.0000	0.0000	0.00
08/05/2007	JFRA On 07-February-08			jFra	9.0800	9.0790	0.0221	0.0221	0.00
08/05/2007	JFRA On 02-August-07			jFra	9.2700	9.2680	0.0226	0.0226	0.00
08/05/2007	JFRA On 01-November-07			jFra	9.2000	9.1870	0.0241	0.0241	0.00
08/05/2007	JN02 On 07-February-08			jNote	8.6100	8.5890	0.1560	0.1556	0.00
08/05/2007	JN02 On 02-August-07			jNote	8.8700	8.8610	0.1617	0.1615	0.00
08/05/2007	JN02 On 01-November-07			jNote	8.7500	8.7300	0.1596	0.1593	0.00
08/05/2007	JN05 On 07-February-08			jNote	8.2200	8.1940	0.3331	0.3322	0.00
08/05/2007	JN05 On 02-August-07			jNote	8.3800	8.3650	0.3380	0.3374	0.00
08/05/2007	JN05 On 01-November-07			jNote	8.3000	8.2810	0.3355	0.3348	0.00
08/05/2007	JN10 On 07-February-08			jNote	7.9300	7.9070	0.5392	0.5381	0.00
08/05/2007	JN10 On 02-August-07			jNote	8.0500	8.0330	0.5447	0.5438	0.00
08/05/2007	JN10 On 01-November-07			jNote	7.9900	7.9720	0.5423	0.5414	0.00
08/05/2007	JROD On 31-May-07			jRod	8.7000	8.7040	0.0020	0.0020	0.00
08/05/2007	JROD On 29-June-07			jRod	8.8800	8.8800	0.0024	0.0024	0.00
08/05/2007	JROD On 31-July-07			jRod	9.1400	9.1460	0.0030	0.0030	0.00
08/05/2007	JROD On 31-August-07			jRod	9.0300	9.0310	0.0053	0.0053	0.00
08/05/2007	JROD On 28-September-07			jRod	9.1400	9.1480	0.0058	0.0058	0.00
08/05/2007	JROD On 31-October-07			jRod	9.2500	9.2670	0.0063	0.0064	0.00
08/05/2007	JROD On 30-November-07			jRod	9.1200	9.1370	0.0085	0.0085	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
08/05/2007	JROD On 31-December-07			jRod	9.2100	9.2230	0.0090	0.0091	0.00
08/05/2007	OTH1 On 02-August-07			Index Future	259.6700	260.0810	259.6650	260.0810	15.00
08/05/2007	R153 On 07-February-08			Bond Future	7.5900	7.5640	118.2146	118.2857	0.00
08/05/2007	R153 On 02-August-07			Bond Future	7.9000	7.8800	119.2850	119.3431	215.00
08/05/2007	R153 On 01-November-07			Bond Future	7.9000	7.6740	115.0270	115.6347	0.00
08/05/2007	R157 On 07-February-08			Bond Future	7.3900	7.4250	140.5881	140.3091	477.00
08/05/2007	R157 On 02-August-07			Bond Future	7.5500	7.5300	140.8872	141.0338	5.00
08/05/2007	R157 On 01-November-07			Bond Future	7.4500	7.4200	137.4312	137.6179	0.00
08/05/2007	R186 On 07-February-08			Bond Future	7.1600	7.1220	135.7809	136.2556	0.00
08/05/2007	R186 On 02-August-07			Bond Future	7.2400	7.2080	134.9529	135.4168	6.00
08/05/2007	R186 On 01-November-07			Bond Future	7.2000	7.1630	137.9247	138.4007	0.00
08/05/2007	R196 On 07-February-08			Bond Future	7.8900	7.8610	106.6221	106.6551	0.00
08/05/2007	R196 On 02-August-07			Bond Future	8.1900	8.1600	106.9456	106.9897	0.00
08/05/2007	R196 On 01-November-07			Bond Future	8.0400	8.0110	104.2257	104.2643	0.00
08/05/2007	R201 On 07-February-08			Bond Future	7.4500	7.4190	108.1262	108.3030	0.00
08/05/2007	R201 On 02-August-07			Bond Future	7.5900	7.5700	107.5662	107.6822	0.00
08/05/2007	R201 On 01-November-07			Bond Future	7.5100	7.4790	110.0238	110.2054	0.00
08/05/2007	R203 On 07-February-08			Bond Future	7.3600	7.3350	109.4200	109.6108	0.00
08/05/2007	R203 On 02-August-07			Bond Future	7.4700	7.4390	108.7399	108.9289	0.00
08/05/2007	R203 On 01-November-07			Bond Future	7.4100	7.3840	106.9661	107.1526	0.00
08/05/2007	R204 On 07-February-08			Bond Future	7.3700	7.3390	105.8257	106.0315	0.00
08/05/2007	R204 On 02-August-07			Bond Future	7.4600	7.4360	105.0891	105.2917	0.00
08/05/2007	R204 On 01-November-07			Bond Future	7.4100	7.3860	107.4052	107.6057	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
08/05/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	78701	80624	78701	80624	0.00
08/05/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	1927	1825	1927	1825	0.00
08/05/2007	R206 On 07-February-08			Bond Future	7.4300	7.3990	100.9175	101.0455	0.00
08/05/2007	R206 On 02-August-07			Bond Future	7.5700	7.5390	100.1297	100.2651	0.00
08/05/2007	R206 On 01-November-07			Bond Future	7.4900	7.4670	102.3413	102.4684	0.00
08/05/2007	R207 On 07-February-08			Bond Future	7.3000	7.2740	100.1557	100.3601	0.00
08/05/2007	R207 On 02-August-07			Bond Future	7.4000	7.3690	99.2799	99.4876	0.00
08/05/2007	R207 On 01-November-07			Bond Future	7.3500	7.3190	101.4739	101.6803	0.00
08/05/2007	R209 On 07-February-08			Bond Future	6.8700	6.8700	94.6200	94.6200	0.00
08/05/2007	R209 On 02-August-07			Bond Future	6.9600	6.9300	93.4275	93.7731	314.00
08/05/2007	R209 On 01-November-07			Bond Future	6.9200	6.9000	92.4015	92.5752	0.00
08/05/2007	TRT1 On 02-August-07			Index Future	260.1100	260.4250	260.1130	260.4250	500.00
09/05/2007	ALBI On 07-February-08			Index Future	276.1600	275.4440	276.1560	275.4440	0.00
09/05/2007	ALBI On 02-August-07			Index Future	263.4200	262.7430	263.4230	262.7430	0.00
09/05/2007	ALBI On 01-November-07			Index Future	269.4900	288.3170	269.4930	288.3170	0.00
09/05/2007	CRD1 On 02-August-07			Index Future	112.2300	112.0670	112.2340	112.0670	10.00
09/05/2007	GOVI On 07-February-08			jGovi	275.9500	275.3810	275.9525	275.3810	30.00
09/05/2007	GOVI On 02-August-07			jGovi	263.7900	263.2440	263.7885	263.2440	195.00
09/05/2007	GOVI On 01-November-07			jGovi	269.6800	269.1210	269.6770	269.1210	59.00
09/05/2007	ILBI On 02-August-07			Index Future	281.7500	281.8160	281.7480	281.8160	0.00
09/05/2007	J153 On 31-August-10			jSwap	8.7700	8.7990	0.0381	0.0390	0.00
09/05/2007	J157 On 15-September-15			jSwap	8.2700	8.3010	0.0591	0.0574	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
09/05/2007	J186 On 21-December-26			jSwap	7.7400	7.7700	0.0248	0.0276	0.00
09/05/2007	J201 On 22-December-14			jSwap	8.3600	8.3830	0.0506	0.0520	0.00
09/05/2007	J203 On 15-September-17			jSwap	8.1600	8.1880	0.0462	0.0480	0.00
09/05/2007	J204 On 21-December-18			jSwap	8.1200	8.1510	0.0483	0.0504	0.00
09/05/2007	J207 On 15-January-20			jSwap	8.0500	8.0820	0.0043	0.0066	0.00
09/05/2007	JBAR On 21-December-05			jBar	9.2100	9.2130	0.0000	0.0000	0.00
09/05/2007	JFRA On 07-February-08			jFra	9.0800	9.0770	0.0221	0.0221	0.00
09/05/2007	JFRA On 02-August-07			jFra	9.2700	9.2700	0.0226	0.0226	0.00
09/05/2007	JFRA On 01-November-07			jFra	9.2000	9.1950	0.0241	0.0241	0.00
09/05/2007	JN02 On 07-February-08			jNote	8.5800	8.6100	0.1555	0.1560	0.00
09/05/2007	JN02 On 02-August-07			jNote	8.8600	8.8700	0.1615	0.1617	0.00
09/05/2007	JN02 On 01-November-07			jNote	8.7300	8.7450	0.1593	0.1596	0.00
09/05/2007	JN05 On 07-February-08			jNote	8.1900	8.2200	0.3320	0.3331	0.00
09/05/2007	JN05 On 02-August-07			jNote	8.3600	8.3820	0.3371	0.3380	0.00
09/05/2007	JN05 On 01-November-07			jNote	8.2800	8.3020	0.3346	0.3355	0.00
09/05/2007	JN10 On 07-February-08			jNote	7.9000	7.9310	0.5378	0.5392	0.00
09/05/2007	JN10 On 02-August-07			jNote	8.0200	8.0530	0.5434	0.5447	0.00
09/05/2007	JN10 On 01-November-07			jNote	7.9600	7.9930	0.5410	0.5423	0.00
09/05/2007	JROD On 31-May-07			jRod	8.7000	8.7010	0.0020	0.0020	0.00
09/05/2007	JROD On 29-June-07			jRod	8.8700	8.8760	0.0024	0.0024	0.00
09/05/2007	JROD On 31-July-07			jRod	9.1300	9.1420	0.0030	0.0030	0.00

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09/05/2007	JROD On 31-August-07			jRod	9.0200	9.0270	0.0053	0.0053	0.00
09/05/2007	JROD On 28-September-07			jRod	9.1400	9.1400	0.0057	0.0058	0.00
09/05/2007	JROD On 31-October-07			jRod	9.2500	9.2540	0.0063	0.0063	0.00
09/05/2007	JROD On 30-November-07			jRod	9.1200	9.1240	0.0084	0.0085	0.00
09/05/2007	JROD On 31-December-07			jRod	9.2100	9.2080	0.0090	0.0090	0.00
09/05/2007	OTH1 On 02-August-07			Index Future	260.2600	259.6650	260.2570	259.6650	15.00
09/05/2007	R153 On 07-February-08			Bond Future	7.5100	7.5930	118.4306	118.2146	0.00
09/05/2007	R153 On 02-August-07			Bond Future	7.8600	7.9000	119.4012	119.2850	215.00
09/05/2007	R153 On 01-November-07			Bond Future	7.8000	7.9000	115.3088	115.0270	0.00
09/05/2007	R157 On 07-February-08			Bond Future	7.4000	7.3850	140.5183	140.5881	477.00
09/05/2007	R157 On 02-August-07			Bond Future	7.5000	7.5500	141.2540	140.8872	5.00
09/05/2007	R157 On 01-November-07			Bond Future	7.4500	7.4460	137.4025	137.4312	0.00
09/05/2007	R186 On 07-February-08			Bond Future	7.1000	7.1590	136.5390	135.7809	0.00
09/05/2007	R186 On 02-August-07			Bond Future	7.1900	7.2440	135.6496	134.9529	6.00
09/05/2007	R186 On 01-November-07			Bond Future	7.1400	7.2000	138.6591	137.9247	0.00
09/05/2007	R196 On 07-February-08			Bond Future	7.7500	7.8940	106.7642	106.6221	0.00
09/05/2007	R196 On 02-August-07			Bond Future	8.1100	8.1900	107.0632	106.9456	0.00
09/05/2007	R196 On 01-November-07			Bond Future	7.9300	8.0420	104.3618	104.2257	0.00
09/05/2007	R201 On 07-February-08			Bond Future	7.3800	7.4510	108.5301	108.1262	0.00
09/05/2007	R201 On 02-August-07			Bond Future	7.5300	7.5900	107.9145	107.5662	0.00
09/05/2007	R201 On 01-November-07			Bond Future	7.4500	7.5110	110.3703	110.0238	0.00
09/05/2007	R203 On 07-February-08			Bond Future	7.3000	7.3620	109.8728	109.4200	0.00
09/05/2007	R203 On 02-August-07			Bond Future	7.4100	7.4650	109.1475	108.7399	0.00
09/05/2007	R203 On 01-November-07			Bond Future	7.3500	7.4100	107.3972	106.9661	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
09/05/2007	R204 On 07-February-08			Bond Future	7.3000	7.3660	106.3067	105.8257	0.00
09/05/2007	R204 On 02-August-07			Bond Future	7.4100	7.4620	105.5260	105.0891	0.00
09/05/2007	R204 On 01-November-07			Bond Future	7.3500	7.4120	107.8688	107.4052	0.00
09/05/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	82725	78701	82725	78701	0.00
09/05/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	1582	1927	1582	1927	0.00
09/05/2007	R206 On 07-February-08			Bond Future	7.3600	7.4260	101.2496	100.9175	0.00
09/05/2007	R206 On 02-August-07			Bond Future	7.5100	7.5660	100.4260	100.1297	0.00
09/05/2007	R206 On 01-November-07			Bond Future	7.4300	7.4930	102.6594	102.3413	0.00
09/05/2007	R207 On 07-February-08			Bond Future	7.2400	7.3000	100.6362	100.1557	0.00
09/05/2007	R207 On 02-August-07			Bond Future	7.3400	7.3950	99.7201	99.2799	0.00
09/05/2007	R207 On 01-November-07			Bond Future	7.2900	7.3450	101.9350	101.4739	0.00
09/05/2007	R209 On 07-February-08			Bond Future	6.8300	6.8700	95.0870	94.6200	0.00
09/05/2007	R209 On 02-August-07			Bond Future	6.9200	6.9600	93.8888	93.4275	314.00
09/05/2007	R209 On 01-November-07			Bond Future	6.8800	6.9150	92.8657	92.4015	0.00
09/05/2007	TRT1 On 02-August-07			Index Future	260.6500	260.1130	260.6510	260.1130	500.00
10/05/2007	ALBI On 07-February-08			Index Future	275.2300	276.1560	275.2250	276.1560	0.00
10/05/2007	ALBI On 02-August-07			Index Future	262.5100	263.4230	262.5120	263.4230	0.00
10/05/2007	ALBI On 01-November-07			Index Future	268.5700	269.4930	268.5720	269.4930	0.00
10/05/2007	CRD1 On 02-August-07			Index Future	111.9600	112.2340	111.9580	112.2340	10.00
10/05/2007	GOVI On 07-February-08			jGovi	275.1000	275.9525	275.1000	275.9525	30.00
10/05/2007	GOVI On 02-August-07			jGovi	262.9700	263.7885	262.9730	263.7885	195.00
10/05/2007	GOVI On 01-November-07			jGovi	268.8400	269.6770	268.8425	269.6770	59.00
10/05/2007	ILBI On 02-August-07			Index Future	281.5700	281.7480	281.5650	281.7480	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
10/05/2007	J153 On 31-August-10			jSwap	8.8300	8.7700	0.0400	0.0381	0.00
10/05/2007	J157 On 15-September-15			jSwap	8.3400	8.2740	0.0548	0.0591	0.00
10/05/2007	J186 On 21-December-26			jSwap	7.7700	7.7420	0.0276	0.0248	0.00
10/05/2007	J201 On 22-December-14			jSwap	8.4200	8.3580	0.0543	0.0506	0.00
10/05/2007	J203 On 15-September-17			jSwap	8.2200	8.1610	0.0501	0.0462	0.00
10/05/2007	J204 On 21-December-18			jSwap	8.1800	8.1230	0.0525	0.0483	0.00
10/05/2007	J207 On 15-January-20			jSwap	8.1100	8.0530	0.0088	0.0043	0.00
10/05/2007	JBAR On 21-December-05			jBar	9.2100	9.2130	0.0000	0.0000	0.00
10/05/2007	JFRA On 07-February-08			jFra	9.1100	9.0780	0.0222	0.0221	0.00
10/05/2007	JFRA On 02-August-07			jFra	9.2700	9.2710	0.0226	0.0226	0.00
10/05/2007	JFRA On 01-November-07			jFra	9.2200	9.1980	0.0242	0.0241	0.00
10/05/2007	JN02 On 07-February-08			jNote	8.6500	8.5800	0.1567	0.1555	0.00
10/05/2007	JN02 On 02-August-07			jNote	8.9100	8.8620	0.1623	0.1615	0.00
10/05/2007	JN02 On 01-November-07			jNote	8.7900	8.7270	0.1603	0.1593	0.00
10/05/2007	JN05 On 07-February-08			jNote	8.2600	8.1880	0.3345	0.3320	0.00
10/05/2007	JN05 On 02-August-07			jNote	8.4200	8.3570	0.3392	0.3371	0.00
10/05/2007	JN05 On 01-November-07			jNote	8.3400	8.2750	0.3369	0.3346	0.00
10/05/2007	JN10 On 07-February-08			jNote	7.9600	7.9000	0.5404	0.5378	0.00
10/05/2007	JN10 On 02-August-07			jNote	8.0800	8.0240	0.5459	0.5434	0.00
10/05/2007	JN10 On 01-November-07			jNote	8.0300	7.9640	0.5436	0.5410	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
10/05/2007	JROD On 31-May-07			jRod	8.6900	8.6960	0.0020	0.0020	0.00
10/05/2007	JROD On 29-June-07			jRod	8.8600	8.8660	0.0023	0.0024	0.00
10/05/2007	JROD On 31-July-07			jRod	9.1300	9.1300	0.0030	0.0030	0.00
10/05/2007	JROD On 31-August-07			jRod	9.0200	9.0210	0.0053	0.0053	0.00
10/05/2007	JROD On 28-September-07			jRod	9.1300	9.1350	0.0057	0.0057	0.00
10/05/2007	JROD On 31-October-07			jRod	9.2400	9.2500	0.0063	0.0063	0.00
10/05/2007	JROD On 30-November-07			jRod	9.1200	9.1220	0.0084	0.0084	0.00
10/05/2007	JROD On 31-December-07			jRod	9.2000	9.2050	0.0090	0.0090	0.00
10/05/2007	OTH1 On 02-August-07			Index Future	259.3600	260.2570	259.3610	260.2570	15.00
10/05/2007	R153 On 07-February-08			Bond Future	7.6200	7.5050	118.1607	118.4306	0.00
10/05/2007	R153 On 02-August-07			Bond Future	7.9200	7.8600	119.2269	119.4012	215.00
10/05/2007	R153 On 01-November-07			Bond Future	7.8600	7.7950	115.1476	115.3088	0.00
10/05/2007	R157 On 07-February-08			Bond Future	7.4500	7.3950	140.1352	140.5183	477.00
10/05/2007	R157 On 02-August-07			Bond Future	7.5600	7.5000	140.8140	141.2540	5.00
10/05/2007	R157 On 01-November-07			Bond Future	7.5100	7.4500	136.9730	137.4025	0.00
10/05/2007	R186 On 07-February-08			Bond Future	7.1600	7.1000	135.7681	136.5390	0.00
10/05/2007	R186 On 02-August-07			Bond Future	7.2500	7.1900	134.9272	135.6496	6.00
10/05/2007	R186 On 01-November-07			Bond Future	7.2000	7.1430	137.9118	138.6591	0.00
10/05/2007	R196 On 07-February-08			Bond Future	7.9100	7.7520	106.6061	106.7642	0.00
10/05/2007	R196 On 02-August-07			Bond Future	8.2100	8.1100	106.9207	107.0632	0.00
10/05/2007	R196 On 01-November-07			Bond Future	8.0600	7.9330	104.2057	104.3618	0.00
10/05/2007	R201 On 07-February-08			Bond Future	7.4500	7.3780	108.1151	108.5301	0.00
10/05/2007	R201 On 02-August-07			Bond Future	7.5900	7.5300	107.5662	107.9145	0.00
10/05/2007	R201 On 01-November-07			Bond Future	7.5100	7.4500	110.0295	110.3703	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
10/05/2007	R203 On 07-February-08			Bond Future	7.3700	7.2980	109.3354	109.8728	0.00
10/05/2007	R203 On 02-August-07			Bond Future	7.4800	7.4090	108.6456	109.1475	0.00
10/05/2007	R203 On 01-November-07			Bond Future	7.4200	7.3500	106.8729	107.3972	0.00
10/05/2007	R204 On 07-February-08			Bond Future	7.3800	7.3030	105.7344	106.3067	0.00
10/05/2007	R204 On 02-August-07			Bond Future	7.4800	7.4060	104.9881	105.5260	0.00
10/05/2007	R204 On 01-November-07			Bond Future	7.4200	7.3520	107.3128	107.8688	0.00
10/05/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	77672	82725	77672	82725	0.00
10/05/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	1910	1582	1910	1582	0.00
10/05/2007	R206 On 07-February-08			Bond Future	7.4300	7.3560	100.8844	101.2496	0.00
10/05/2007	R206 On 02-August-07			Bond Future	7.5700	7.5070	100.0896	100.4260	0.00
10/05/2007	R206 On 01-November-07			Bond Future	7.5000	7.4280	102.3022	102.6594	0.00
10/05/2007	R207 On 07-February-08			Bond Future	7.3200	7.2390	100.0223	100.6362	0.00
10/05/2007	R207 On 02-August-07			Bond Future	7.4100	7.3400	99.1364	99.7201	0.00
10/05/2007	R207 On 01-November-07			Bond Future	7.3600	7.2870	101.3314	101.9350	0.00
10/05/2007	R209 On 07-February-08			Bond Future	6.8700	6.8300	94.6200	95.0870	0.00
10/05/2007	R209 On 02-August-07			Bond Future	6.9600	6.9200	93.4275	93.8888	314.00
10/05/2007	R209 On 01-November-07			Bond Future	6.9200	6.8750	92.4015	92.8657	0.00
10/05/2007	TRT1 On 02-August-07			Index Future	259.8400	260.6510	259.8440	260.6510	500.00
11/05/2007	ALBI On 07-February-08			Index Future	275.6400	275.2250	275.6360	275.2250	0.00
11/05/2007	ALBI On 02-August-07			Index Future	262.9100	262.5120	262.9060	262.5120	0.00
11/05/2007	ALBI On 01-November-07			Index Future	268.9700	268.5720	268.9700	268.5720	0.00
11/05/2007	CRD1 On 02-August-07			Index Future	112.0900	111.9580	112.0940	111.9580	10.00
11/05/2007	GOVI On 07-February-08			jGovi	275.5900	275.1000	275.5925	275.1000	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
11/05/2007	GOVI On 02-August-07			jGovi	263.4400	262.9730	263.4425	262.9730	195.00
11/05/2007	GOVI On 01-November-07			jGovi	269.3200	268.8425	269.3220	268.8425	59.00
11/05/2007	ILBI On 02-August-07			Index Future	280.7000	281.5650	280.6990	281.5650	0.00
11/05/2007	J153 On 31-August-10			jSwap	8.8300	8.8320	0.0398	0.0400	0.00
11/05/2007	J157 On 15-September-15			jSwap	8.3400	8.3420	0.0551	0.0548	0.00
11/05/2007	J186 On 21-December-26			jSwap	7.8000	7.7700	0.0307	0.0276	0.00
11/05/2007	J201 On 22-December-14			jSwap	8.4200	8.4230	0.0541	0.0543	0.00
11/05/2007	J203 On 15-September-17			jSwap	8.2100	8.2190	0.0498	0.0501	0.00
11/05/2007	J204 On 21-December-18			jSwap	8.1700	8.1800	0.0521	0.0525	0.00
11/05/2007	J207 On 15-January-20			jSwap	8.1100	8.1090	0.0085	0.0088	0.00
11/05/2007	JBAR On 21-December-05			jBar	9.2100	9.2130	0.0000	0.0000	0.00
11/05/2007	JFRA On 07-February-08			jFra	9.1300	9.1140	0.0223	0.0222	0.00
11/05/2007	JFRA On 02-August-07			jFra	9.2700	9.2740	0.0226	0.0226	0.00
11/05/2007	JFRA On 01-November-07			jFra	9.2200	9.2210	0.0242	0.0242	0.00
11/05/2007	JN02 On 07-February-08			jNote	8.6500	8.6530	0.1567	0.1567	0.00
11/05/2007	JN02 On 02-August-07			jNote	8.9100	8.9060	0.1624	0.1623	0.00
11/05/2007	JN02 On 01-November-07			jNote	8.7900	8.7850	0.1603	0.1603	0.00
11/05/2007	JN05 On 07-February-08			jNote	8.2600	8.2630	0.3344	0.3345	0.00
11/05/2007	JN05 On 02-August-07			jNote	8.4200	8.4200	0.3393	0.3392	0.00
11/05/2007	JN05 On 01-November-07			jNote	8.3500	8.3440	0.3369	0.3369	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
11/05/2007	JN10 On 07-February-08			jNote	7.9600	7.9620	0.5402	0.5404	0.00
11/05/2007	JN10 On 02-August-07			jNote	8.0800	8.0840	0.5457	0.5459	0.00
11/05/2007	JN10 On 01-November-07			jNote	8.0200	8.0250	0.5433	0.5436	0.00
11/05/2007	JROD On 31-May-07			jRod	8.6900	8.6930	0.0024	0.0020	0.00
11/05/2007	JROD On 29-June-07			jRod	8.8500	8.8610	0.0027	0.0023	0.00
11/05/2007	JROD On 31-July-07			jRod	9.1100	9.1250	0.0034	0.0030	0.00
11/05/2007	JROD On 31-August-07			jRod	9.0100	9.0190	0.0057	0.0053	0.00
11/05/2007	JROD On 28-September-07			jRod	9.1300	9.1320	0.0061	0.0057	0.00
11/05/2007	JROD On 31-October-07			jRod	9.2400	9.2440	0.0067	0.0063	0.00
11/05/2007	JROD On 30-November-07			jRod	9.1200	9.1160	0.0088	0.0084	0.00
11/05/2007	JROD On 31-December-07			jRod	9.2000	9.1980	0.0094	0.0090	0.00
11/05/2007	OTH1 On 02-August-07			Index Future	259.9500	259.3610	259.9490	259.3610	15.00
11/05/2007	R153 On 07-February-08			Bond Future	7.5900	7.6150	118.2170	118.1607	0.00
11/05/2007	R153 On 02-August-07			Bond Future	7.9000	7.9200	119.2850	119.2269	215.00
11/05/2007	R153 On 01-November-07			Bond Future	7.8400	7.8550	115.2013	115.1476	0.00
11/05/2007	R157 On 07-February-08			Bond Future	7.4300	7.4500	140.3091	140.1352	477.00
11/05/2007	R157 On 02-August-07			Bond Future	7.5300	7.5600	141.0338	140.8140	5.00
11/05/2007	R157 On 01-November-07			Bond Future	7.4800	7.5100	137.1875	136.9730	0.00
11/05/2007	R186 On 07-February-08			Bond Future	7.1100	7.1600	136.4487	135.7681	0.00
11/05/2007	R186 On 02-August-07			Bond Future	7.2000	7.2460	135.5719	134.9272	6.00
11/05/2007	R186 On 01-November-07			Bond Future	7.1500	7.2010	138.5686	137.9118	0.00
11/05/2007	R196 On 07-February-08			Bond Future	7.8800	7.9100	106.6341	106.6061	0.00
11/05/2007	R196 On 02-August-07			Bond Future	8.1900	8.2070	106.9530	106.9207	0.00
11/05/2007	R196 On 01-November-07			Bond Future	8.0300	8.0580	104.2356	104.2057	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
11/05/2007	R201 On 07-February-08			Bond Future	7.4300	7.4530	108.2366	108.1151	0.00
11/05/2007	R201 On 02-August-07			Bond Future	7.5600	7.5900	107.7402	107.5662	0.00
11/05/2007	R201 On 01-November-07			Bond Future	7.4800	7.5100	110.1997	110.0295	0.00
11/05/2007	R203 On 07-February-08			Bond Future	7.3500	7.3740	109.4836	109.3354	0.00
11/05/2007	R203 On 02-August-07			Bond Future	7.4600	7.4780	108.7908	108.6456	0.00
11/05/2007	R203 On 01-November-07			Bond Future	7.4000	7.4230	107.0163	106.8729	0.00
11/05/2007	R204 On 07-February-08			Bond Future	7.3600	7.3780	105.8943	105.7344	0.00
11/05/2007	R204 On 02-August-07			Bond Future	7.4600	7.4750	105.1436	104.9881	0.00
11/05/2007	R204 On 01-November-07			Bond Future	7.4000	7.4240	107.4668	107.3128	0.00
11/05/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	79069	77672	79069	77672	0.00
11/05/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	1751	1910	1751	1910	0.00
11/05/2007	R206 On 07-February-08			Bond Future	7.4100	7.4330	100.9839	100.8844	0.00
11/05/2007	R206 On 02-August-07			Bond Future	7.5500	7.5740	100.1899	100.0896	0.00
11/05/2007	R206 On 01-November-07			Bond Future	7.4800	7.5010	102.4048	102.3022	0.00
11/05/2007	R207 On 07-February-08			Bond Future	7.2900	7.3170	100.2264	100.0223	0.00
11/05/2007	R207 On 02-August-07			Bond Future	7.3900	7.4130	99.3437	99.1364	0.00
11/05/2007	R207 On 01-November-07			Bond Future	7.3400	7.3630	101.5374	101.3314	0.00
11/05/2007	R209 On 07-February-08			Bond Future	6.8300	6.8700	95.0870	94.6200	0.00
11/05/2007	R209 On 02-August-07			Bond Future	6.9200	6.9600	93.8888	93.4275	314.00
11/05/2007	R209 On 01-November-07			Bond Future	6.8800	6.9150	92.8657	92.4015	0.00
11/05/2007	TRT1 On 02-August-07			Index Future	260.3100	259.8440	260.3110	259.8440	500.00