



# Derivatives Weekly Statistics Report

From 2007/07/02 To 2007/07/06

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2007	\$ / R On 17-March-08			Currency Future	7.2200	7.3023	7.2161	7.3023	500.00
02/07/2007	\$ / R On 17-September-07			Currency Future	7.0400	7.1222	7.0402	7.1222	596.00
02/07/2007	\$ / R On 14-December-07			Currency Future	7.1300	7.2114	7.1275	7.2114	585.00
02/07/2007	ALBI On 07-February-08			Index Future	265.0900	262.7960	265.0900	262.7960	0.00
02/07/2007	ALBI On 02-August-07			Index Future	251.7800	249.5460	251.7820	249.5460	0.00
02/07/2007	ALBI On 01-November-07			Index Future	258.0100	255.7280	258.0140	255.7280	0.00
02/07/2007	CRD1 On 02-August-07			Index Future	108.1300	107.4120	108.1250	107.4120	10.00
02/07/2007	GOVI On 07-February-08			jGovi	264.9100	262.8170	264.9090	262.8170	30.00
02/07/2007	GOVI On 02-August-07			jGovi	252.6700	250.6760	252.6720	250.6760	69.00
02/07/2007	GOVI On 01-November-07			jGovi	258.4500	256.4055	258.4470	256.4055	118.00
02/07/2007	ILBI On 02-August-07			Index Future	275.5400	278.3330	275.5440	278.3330	0.00
02/07/2007	J153 On 31-August-10			jSwap	9.7600	9.9090	0.0677	0.0720	0.00
02/07/2007	J157 On 15-September-15			jSwap	9.3100	9.4420	0.0033	0.0113	0.00
02/07/2007	J186 On 21-December-26			jSwap	8.5300	8.6960	0.0949	0.1091	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
02/07/2007	J201 On 22-December-14			jSwap	9.3700	9.5180	0.0987	0.1058	0.00
02/07/2007	J203 On 15-September-17			jSwap	9.1400	9.2820	0.1110	0.1197	0.00
02/07/2007	J204 On 21-December-18			jSwap	9.0400	9.1840	0.1074	0.1167	0.00
02/07/2007	J207 On 15-January-20			jSwap	8.9800	9.1160	0.0761	0.0863	0.00
02/07/2007	JBAR On 21-December-05			jBar	9.7900	9.7750	0.0000	0.0000	0.00
02/07/2007	JFRA On 07-February-08			jFra	10.1000	10.2190	0.0246	0.0248	0.00
02/07/2007	JFRA On 02-August-07			jFra	9.8900	9.9230	0.0241	0.0241	0.00
02/07/2007	JFRA On 23-August-07			jFra	9.9100	9.9790	0.0186	0.0188	0.00
02/07/2007	JFRA On 01-November-07			jFra	10.1000	10.2100	0.0264	0.0267	0.00
02/07/2007	JN02 On 07-February-08			jNote	9.7800	9.9730	0.1751	0.1782	0.00
02/07/2007	JN02 On 02-August-07			jNote	9.9200	10.0650	0.1790	0.1813	0.00
02/07/2007	JN02 On 01-November-07			jNote	9.8800	10.0460	0.1781	0.1809	0.00
02/07/2007	JN05 On 07-February-08			jNote	9.3700	9.5330	0.3691	0.3741	0.00
02/07/2007	JN05 On 02-August-07			jNote	9.5000	9.6540	0.3731	0.3779	0.00
02/07/2007	JN05 On 01-November-07			jNote	9.4400	9.6070	0.3713	0.3763	0.00
02/07/2007	JN10 On 07-February-08			jNote	8.9100	9.0660	0.5787	0.5845	0.00
02/07/2007	JN10 On 02-August-07			jNote	9.0400	9.1830	0.5842	0.5899	0.00
02/07/2007	JN10 On 01-November-07			jNote	8.9800	9.1330	0.5820	0.5878	0.00
02/07/2007	JROD On 31-July-07			jRod	9.0300	9.0440	0.0028	0.0033	0.00
02/07/2007	JROD On 31-August-07			jRod	9.4200	9.4470	0.0038	0.0043	0.00
02/07/2007	JROD On 28-September-07			jRod	9.7600	9.7750	0.0045	0.0050	0.00
02/07/2007	JROD On 31-October-07			jRod	9.5300	9.5310	0.0078	0.0082	0.00
02/07/2007	JROD On 30-November-07			jRod	9.7900	9.7820	0.0089	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
02/07/2007	JROD On 31-December-07			jRod	9.9800	9.9720	0.0099	0.0103	0.00
02/07/2007	OTH1 On 02-August-07			Index Future	247.2600	244.9360	247.2600	244.9360	15.00
02/07/2007	R153 On 07-February-08			Bond Future	8.8800	9.0350	115.1274	114.7498	0.00
02/07/2007	R153 On 02-August-07			Bond Future	8.9200	9.0800	116.3715	115.9231	1140.00
02/07/2007	R153 On 01-November-07			Bond Future	8.9200	9.0750	112.3485	111.9337	0.00
02/07/2007	R157 On 07-February-08			Bond Future	8.2300	8.3850	134.8862	133.8364	477.00
02/07/2007	R157 On 02-August-07			Bond Future	8.3200	8.4800	135.4015	134.2989	11.00
02/07/2007	R157 On 01-November-07			Bond Future	8.2700	8.4300	131.6852	130.6071	0.00
02/07/2007	R186 On 07-February-08			Bond Future	8.0000	8.1250	125.6857	124.2185	0.00
02/07/2007	R186 On 02-August-07			Bond Future	8.0900	8.2200	124.7083	123.2397	5.00
02/07/2007	R186 On 01-November-07			Bond Future	8.0500	8.1800	127.6460	126.1790	0.00
02/07/2007	R196 On 07-February-08			Bond Future	8.9700	9.2100	105.5525	105.3186	0.00
02/07/2007	R196 On 02-August-07			Bond Future	9.2600	9.4220	105.3978	105.1580	0.00
02/07/2007	R196 On 01-November-07			Bond Future	9.1100	9.3150	102.8999	102.6541	0.00
02/07/2007	R201 On 07-February-08			Bond Future	8.2500	8.4100	103.8275	102.9930	0.00
02/07/2007	R201 On 02-August-07			Bond Future	8.3900	8.5500	103.0563	102.1835	0.00
02/07/2007	R201 On 01-November-07			Bond Future	8.3300	8.4900	105.5053	104.6509	0.00
02/07/2007	R203 On 07-February-08			Bond Future	8.1100	8.2650	104.3416	103.2896	0.00
02/07/2007	R203 On 02-August-07			Bond Future	8.2300	8.3900	103.3722	102.2950	0.00
02/07/2007	R203 On 01-November-07			Bond Future	8.1800	8.3350	101.6627	100.5976	0.00
02/07/2007	R204 On 07-February-08			Bond Future	8.1200	8.2700	100.2872	99.2317	0.00
02/07/2007	R204 On 02-August-07			Bond Future	8.2300	8.3800	99.3342	98.2600	0.00
02/07/2007	R204 On 01-November-07			Bond Future	8.1800	8.3300	101.7031	100.6378	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
02/07/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	24508	17836	24508	17836	0.00
02/07/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	5283	9354	5283	9354	0.00
02/07/2007	R206 On 07-February-08			Bond Future	8.2300	8.3900	97.1983	96.4785	0.00
02/07/2007	R206 On 02-August-07			Bond Future	8.3900	8.5500	96.1021	95.3435	0.00
02/07/2007	R206 On 01-November-07			Bond Future	8.3200	8.4800	98.3999	97.6596	0.00
02/07/2007	R207 On 07-February-08			Bond Future	8.0700	8.2250	94.3798	93.2282	0.00
02/07/2007	R207 On 02-August-07			Bond Future	8.1700	8.3250	93.3807	92.2144	0.00
02/07/2007	R207 On 01-November-07			Bond Future	8.1300	8.2850	95.5385	94.3799	0.00
02/07/2007	R209 On 07-February-08			Bond Future	7.7100	7.8450	85.6613	84.2959	0.00
02/07/2007	R209 On 02-August-07			Bond Future	7.8000	7.9350	84.5868	83.2402	631.00
02/07/2007	R209 On 01-November-07			Bond Future	7.7600	7.8950	83.4519	82.0972	0.00
02/07/2007	TRT1 On 02-August-07			Index Future	249.6200	247.6390	249.6190	247.6390	500.00
03/07/2007	\$ / R On 17-March-08			Currency Future	7.2200	7.2161	7.2179	7.2161	500.00
03/07/2007	\$ / R On 17-September-07			Currency Future	7.0400	7.0402	7.0418	7.0402	711.00
03/07/2007	\$ / R On 14-December-07			Currency Future	7.1300	7.1275	7.1288	7.1275	1585.00
03/07/2007	ALBI On 07-February-08			Index Future	264.7900	265.0900	264.7940	265.0900	0.00
03/07/2007	ALBI On 02-August-07			Index Future	251.6200	251.7820	251.6180	251.7820	0.00
03/07/2007	ALBI On 01-November-07			Index Future	257.8300	258.0140	257.8260	258.0140	0.00
03/07/2007	CRD1 On 02-August-07			Index Future	108.0700	108.1250	108.0720	108.1250	10.00
03/07/2007	GOVI On 07-February-08			jGovi	264.7300	264.9090	264.7275	264.9090	30.00
03/07/2007	GOVI On 02-August-07			jGovi	252.5000	252.6720	252.4990	252.6720	69.00
03/07/2007	GOVI On 01-November-07			jGovi	258.2700	258.4470	258.2690	258.4470	118.00
03/07/2007	ILBI On 02-August-07			Index Future	275.6000	275.5440	275.6040	275.5440	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
03/07/2007	J153 On 31-August-10			jSwap	9.7400	9.7580	0.0673	0.0677	0.00
03/07/2007	J157 On 15-September-15			jSwap	9.2900	9.3060	0.0021	0.0033	0.00
03/07/2007	J186 On 21-December-26			jSwap	8.5600	8.5290	0.0973	0.0949	0.00
03/07/2007	J201 On 22-December-14			jSwap	9.3500	9.3710	0.0978	0.0987	0.00
03/07/2007	J203 On 15-September-17			jSwap	9.1200	9.1410	0.1098	0.1110	0.00
03/07/2007	J204 On 21-December-18			jSwap	9.0300	9.0370	0.1068	0.1074	0.00
03/07/2007	J207 On 15-January-20			jSwap	8.9700	8.9770	0.0760	0.0761	0.00
03/07/2007	JBAR On 21-December-05			jBar	9.8100	9.7920	0.0000	0.0000	0.00
03/07/2007	JFRA On 07-February-08			jFra	10.0400	10.0960	0.0244	0.0246	0.00
03/07/2007	JFRA On 02-August-07			jFra	9.9000	9.8920	0.0241	0.0241	0.00
03/07/2007	JFRA On 23-August-07			jFra	9.9000	9.9060	0.0186	0.0186	0.00
03/07/2007	JFRA On 01-November-07			jFra	10.0500	10.1010	0.0263	0.0264	0.00
03/07/2007	JN02 On 07-February-08			jNote	9.7700	9.7830	0.1749	0.1751	0.00
03/07/2007	JN02 On 02-August-07			jNote	9.9100	9.9220	0.1788	0.1790	0.00
03/07/2007	JN02 On 01-November-07			jNote	9.8600	9.8750	0.1779	0.1781	0.00
03/07/2007	JN05 On 07-February-08			jNote	9.3500	9.3650	0.3684	0.3691	0.00
03/07/2007	JN05 On 02-August-07			jNote	9.4700	9.4950	0.3724	0.3731	0.00
03/07/2007	JN05 On 01-November-07			jNote	9.4200	9.4410	0.3706	0.3713	0.00
03/07/2007	JN10 On 07-February-08			jNote	8.9000	8.9140	0.5782	0.5787	0.00
03/07/2007	JN10 On 02-August-07			jNote	9.0200	9.0370	0.5835	0.5842	0.00
03/07/2007	JN10 On 01-November-07			jNote	8.9600	8.9820	0.5813	0.5820	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
03/07/2007	JROD On 31-July-07			jRod	9.0300	9.0290	0.0028	0.0028	0.00
03/07/2007	JROD On 31-August-07			jRod	9.4200	9.4240	0.0038	0.0038	0.00
03/07/2007	JROD On 28-September-07			jRod	9.7600	9.7550	0.0045	0.0045	0.00
03/07/2007	JROD On 31-October-07			jRod	9.5300	9.5270	0.0078	0.0078	0.00
03/07/2007	JROD On 30-November-07			jRod	9.7900	9.7850	0.0089	0.0089	0.00
03/07/2007	JROD On 31-December-07			jRod	9.9800	9.9810	0.0099	0.0099	0.00
03/07/2007	OTH1 On 02-August-07			Index Future	246.9700	247.2600	246.9650	247.2600	15.00
03/07/2007	R153 On 07-February-08			Bond Future	8.8900	8.8750	115.1038	115.1274	0.00
03/07/2007	R153 On 02-August-07			Bond Future	8.9300	8.9200	116.3434	116.3715	1140.00
03/07/2007	R153 On 01-November-07			Bond Future	8.9300	8.9150	112.3225	112.3485	0.00
03/07/2007	R157 On 07-February-08			Bond Future	8.2400	8.2250	134.8203	134.8862	477.00
03/07/2007	R157 On 02-August-07			Bond Future	8.3300	8.3200	135.3323	135.4015	11.00
03/07/2007	R157 On 01-November-07			Bond Future	8.2800	8.2700	131.6175	131.6852	0.00
03/07/2007	R186 On 07-February-08			Bond Future	8.0200	7.9950	125.4583	125.6857	0.00
03/07/2007	R186 On 02-August-07			Bond Future	8.1100	8.0900	124.4807	124.7083	5.00
03/07/2007	R186 On 01-November-07			Bond Future	8.0700	8.0500	127.4185	127.6460	0.00
03/07/2007	R196 On 07-February-08			Bond Future	8.9900	8.9720	105.5397	105.5525	0.00
03/07/2007	R196 On 02-August-07			Bond Future	9.2700	9.2550	105.3734	105.3978	0.00
03/07/2007	R196 On 01-November-07			Bond Future	9.1300	9.1140	102.8816	102.8999	0.00
03/07/2007	R201 On 07-February-08			Bond Future	8.2700	8.2500	103.7227	103.8275	0.00
03/07/2007	R201 On 02-August-07			Bond Future	8.4100	8.3900	102.9466	103.0563	0.00
03/07/2007	R201 On 01-November-07			Bond Future	8.3500	8.3300	105.3980	105.5053	0.00
03/07/2007	R203 On 07-February-08			Bond Future	8.1200	8.1050	104.2755	104.3416	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
03/07/2007	R203 On 02-August-07			Bond Future	8.2400	8.2300	103.3044	103.3722	0.00
03/07/2007	R203 On 01-November-07			Bond Future	8.1900	8.1750	101.5957	101.6627	0.00
03/07/2007	R204 On 07-February-08			Bond Future	8.1300	8.1200	100.2163	100.2872	0.00
03/07/2007	R204 On 02-August-07			Bond Future	8.2400	8.2300	99.2621	99.3342	0.00
03/07/2007	R204 On 01-November-07			Bond Future	8.1900	8.1800	101.6316	101.7031	0.00
03/07/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	23809	24508	23809	24508	0.00
03/07/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	5306	5283	5306	5283	0.00
03/07/2007	R206 On 07-February-08			Bond Future	8.2400	8.2300	97.1532	97.1983	0.00
03/07/2007	R206 On 02-August-07			Bond Future	8.4000	8.3900	96.0544	96.1021	0.00
03/07/2007	R206 On 01-November-07			Bond Future	8.3300	8.3200	98.3535	98.3999	0.00
03/07/2007	R207 On 07-February-08			Bond Future	8.0800	8.0650	94.3072	94.3798	0.00
03/07/2007	R207 On 02-August-07			Bond Future	8.1800	8.1650	93.3072	93.3807	0.00
03/07/2007	R207 On 01-November-07			Bond Future	8.1400	8.1250	95.4656	95.5385	0.00
03/07/2007	R209 On 07-February-08			Bond Future	7.7400	7.7050	85.3657	85.6613	0.00
03/07/2007	R209 On 02-August-07			Bond Future	7.8300	7.7950	84.2952	84.5868	631.00
03/07/2007	R209 On 01-November-07			Bond Future	7.7900	7.7550	83.1586	83.4519	0.00
03/07/2007	TRT1 On 02-August-07			Index Future	249.4400	249.6190	249.4440	249.6190	500.00
04/07/2007	\$ / R On 17-March-08			Currency Future	7.2100	7.2179	7.2053	7.2179	500.00
04/07/2007	\$ / R On 17-September-07			Currency Future	7.0300	7.0418	7.0319	7.0418	711.00
04/07/2007	\$ / R On 14-December-07			Currency Future	7.1200	7.1288	7.1176	7.1288	1585.00
04/07/2007	ALBI On 07-February-08			Index Future	264.8200	264.7940	264.8230	264.7940	0.00
04/07/2007	ALBI On 02-August-07			Index Future	251.6400	251.6180	251.6410	251.6180	0.00
04/07/2007	ALBI On 01-November-07			Index Future	257.8500	257.8260	257.8540	257.8260	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
04/07/2007	CRD1 On 02-August-07			Index Future	108.1000	108.0720	108.0980	108.0720	10.00
04/07/2007	GOVI On 07-February-08			jGovi	264.7800	264.7275	264.7845	264.7275	30.00
04/07/2007	GOVI On 02-August-07			jGovi	252.5500	252.4990	252.5530	252.4990	69.00
04/07/2007	GOVI On 01-November-07			jGovi	258.3200	258.2690	258.3240	258.2690	118.00
04/07/2007	ILBI On 02-August-07			Index Future	275.6600	275.6040	275.6640	275.6040	0.00
04/07/2007	J153 On 31-August-10			jSwap	9.7300	9.7430	0.0669	0.0673	0.00
04/07/2007	J157 On 15-September-15			jSwap	9.2900	9.2860	0.0023	0.0021	0.00
04/07/2007	J186 On 21-December-26			jSwap	8.5500	8.5550	0.0966	0.0973	0.00
04/07/2007	J201 On 22-December-14			jSwap	9.3500	9.3530	0.0977	0.0978	0.00
04/07/2007	J203 On 15-September-17			jSwap	9.1300	9.1220	0.1102	0.1098	0.00
04/07/2007	J204 On 21-December-18			jSwap	9.0200	9.0270	0.1065	0.1068	0.00
04/07/2007	J207 On 15-January-20			jSwap	8.9700	8.9740	0.0753	0.0760	0.00
04/07/2007	JBAR On 21-December-05			jBar	0.0000	9.8080	0.0000	0.0000	0.00
04/07/2007	JFRA On 07-February-08			jFra	10.0400	10.0430	0.0244	0.0244	0.00
04/07/2007	JFRA On 02-August-07			jFra	9.9000	9.8950	0.0241	0.0241	0.00
04/07/2007	JFRA On 23-August-07			jFra	9.9000	9.8970	0.0186	0.0186	0.00
04/07/2007	JFRA On 01-November-07			jFra	10.0500	10.0520	0.0263	0.0263	0.00
04/07/2007	JN02 On 07-February-08			jNote	9.7600	9.7700	0.1748	0.1749	0.00
04/07/2007	JN02 On 02-August-07			jNote	9.9100	9.9110	0.1787	0.1788	0.00
04/07/2007	JN02 On 01-November-07			jNote	9.8500	9.8590	0.1778	0.1779	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
04/07/2007	JN05 On 07-February-08			jNote	9.3300	9.3450	0.3679	0.3684	0.00
04/07/2007	JN05 On 02-August-07			jNote	9.4600	9.4740	0.3719	0.3724	0.00
04/07/2007	JN05 On 01-November-07			jNote	9.4000	9.4180	0.3701	0.3706	0.00
04/07/2007	JN10 On 07-February-08			jNote	8.9000	8.8980	0.5783	0.5782	0.00
04/07/2007	JN10 On 02-August-07			jNote	9.0200	9.0170	0.5839	0.5835	0.00
04/07/2007	JN10 On 01-November-07			jNote	8.9700	8.9630	0.5816	0.5813	0.00
04/07/2007	JROD On 31-July-07			jRod	9.0200	9.0270	0.0028	0.0028	0.00
04/07/2007	JROD On 31-August-07			jRod	9.4200	9.4240	0.0037	0.0038	0.00
04/07/2007	JROD On 28-September-07			jRod	9.7600	9.7590	0.0045	0.0045	0.00
04/07/2007	JROD On 31-October-07			jRod	9.5300	9.5300	0.0078	0.0078	0.00
04/07/2007	JROD On 30-November-07			jRod	9.7900	9.7850	0.0090	0.0089	0.00
04/07/2007	JROD On 31-December-07			jRod	9.9900	9.9760	0.0099	0.0099	0.00
04/07/2007	OTH1 On 02-August-07			Index Future	247.0300	246.9650	247.0290	246.9650	15.00
04/07/2007	R153 On 07-February-08			Bond Future	8.8500	8.8850	115.1984	115.1038	0.00
04/07/2007	R153 On 02-August-07			Bond Future	8.8900	8.9300	116.4558	116.3434	1140.00
04/07/2007	R153 On 01-November-07			Bond Future	8.8900	8.9250	112.4265	112.3225	0.00
04/07/2007	R157 On 07-February-08			Bond Future	8.2300	8.2350	134.8862	134.8203	477.00
04/07/2007	R157 On 02-August-07			Bond Future	8.3200	8.3300	135.4015	135.3323	11.00
04/07/2007	R157 On 01-November-07			Bond Future	8.2700	8.2800	131.6852	131.6175	0.00
04/07/2007	R186 On 07-February-08			Bond Future	8.0100	8.0150	125.5719	125.4583	0.00
04/07/2007	R186 On 02-August-07			Bond Future	8.1000	8.1100	124.5944	124.4807	5.00
04/07/2007	R186 On 01-November-07			Bond Future	8.0600	8.0700	127.5322	127.4185	0.00
04/07/2007	R196 On 07-February-08			Bond Future	8.9400	8.9850	105.5840	105.5397	0.00
04/07/2007	R196 On 02-August-07			Bond Future	9.2400	9.2720	105.4165	105.3734	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
04/07/2007	R196 On 01-November-07			Bond Future	9.0900	9.1290	102.9269	102.8816	0.00
04/07/2007	R201 On 07-February-08			Bond Future	8.2500	8.2700	103.8275	103.7227	0.00
04/07/2007	R201 On 02-August-07			Bond Future	8.3900	8.4100	103.0563	102.9466	0.00
04/07/2007	R201 On 01-November-07			Bond Future	8.3300	8.3500	105.5053	105.3980	0.00
04/07/2007	R203 On 07-February-08			Bond Future	8.1200	8.1150	104.2755	104.2755	0.00
04/07/2007	R203 On 02-August-07			Bond Future	8.2400	8.2400	103.3044	103.3044	0.00
04/07/2007	R203 On 01-November-07			Bond Future	8.1900	8.1850	101.5957	101.5957	0.00
04/07/2007	R204 On 07-February-08			Bond Future	8.1300	8.1300	100.2163	100.2163	0.00
04/07/2007	R204 On 02-August-07			Bond Future	8.2400	8.2400	99.2621	99.2621	0.00
04/07/2007	R204 On 01-November-07			Bond Future	8.1900	8.1900	101.6316	101.6316	0.00
04/07/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	23634	23809	23634	23809	0.00
04/07/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	5131	5306	5131	5306	0.00
04/07/2007	R206 On 07-February-08			Bond Future	8.2300	8.2400	97.1983	97.1532	0.00
04/07/2007	R206 On 02-August-07			Bond Future	8.3900	8.4000	96.1021	96.0544	0.00
04/07/2007	R206 On 01-November-07			Bond Future	8.3200	8.3300	98.3999	98.3535	0.00
04/07/2007	R207 On 07-February-08			Bond Future	8.0700	8.0750	94.3798	94.3072	0.00
04/07/2007	R207 On 02-August-07			Bond Future	8.1700	8.1750	93.3807	93.3072	0.00
04/07/2007	R207 On 01-November-07			Bond Future	8.1300	8.1350	95.5385	95.4656	0.00
04/07/2007	R209 On 07-February-08			Bond Future	7.7300	7.7350	85.4640	85.3657	0.00
04/07/2007	R209 On 02-August-07			Bond Future	7.8200	7.8250	84.3922	84.2952	631.00
04/07/2007	R209 On 01-November-07			Bond Future	7.7800	7.7850	83.2562	83.1586	0.00
04/07/2007	TRT1 On 02-August-07			Index Future	249.5000	249.4440	249.4980	249.4440	500.00
05/07/2007	\$ / R On 17-March-08			Currency Future	7.2600	7.2053	7.2550	7.2053	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2007	\$ / R On 17-September-07			Currency Future	7.0800	7.0319	7.0814	7.0319	910.00
05/07/2007	\$ / R On 14-December-07			Currency Future	7.1700	7.1176	7.1672	7.1176	3085.00
05/07/2007	ALBI On 07-February-08			Index Future	264.6200	264.8230	264.6150	264.8230	0.00
05/07/2007	ALBI On 02-August-07			Index Future	251.4100	251.6410	251.4060	251.6410	0.00
05/07/2007	ALBI On 01-November-07			Index Future	257.6200	257.8540	257.6200	257.8540	0.00
05/07/2007	CRD1 On 02-August-07			Index Future	108.0100	108.0980	108.0100	108.0980	10.00
05/07/2007	GOVI On 07-February-08			jGovi	264.5800	264.7845	264.5800	264.7845	30.00
05/07/2007	GOVI On 02-August-07			jGovi	252.3600	252.5530	252.3585	252.5530	69.00
05/07/2007	GOVI On 01-November-07			jGovi	258.1200	258.3240	258.1245	258.3240	118.00
05/07/2007	ILBI On 02-August-07			Index Future	275.6700	275.6640	275.6700	275.6640	0.00
05/07/2007	J153 On 31-August-10			jSwap	9.7500	9.7300	0.0674	0.0669	0.00
05/07/2007	J157 On 15-September-15			jSwap	9.3100	9.2890	0.0035	0.0023	0.00
05/07/2007	J186 On 21-December-26			jSwap	8.5600	8.5460	0.0973	0.0966	0.00
05/07/2007	J201 On 22-December-14			jSwap	9.3700	9.3510	0.0986	0.0977	0.00
05/07/2007	J203 On 15-September-17			jSwap	9.1500	9.1260	0.1115	0.1102	0.00
05/07/2007	J204 On 21-December-18			jSwap	9.0500	9.0220	0.1082	0.1065	0.00
05/07/2007	J207 On 15-January-20			jSwap	8.9900	8.9650	0.0772	0.0753	0.00
05/07/2007	JBAR On 21-December-05			jBar	9.8100	0.0000	0.0000	0.0000	0.00
05/07/2007	JFRA On 07-February-08			jFra	10.0600	10.0430	0.0245	0.0244	0.00
05/07/2007	JFRA On 02-August-07			jFra	9.9100	9.9030	0.0241	0.0241	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
05/07/2007	JFRA On 23-August-07			jFra	9.9300	9.9010	0.0187	0.0186	0.00
05/07/2007	JFRA On 01-November-07			jFra	10.1000	10.0520	0.0264	0.0263	0.00
05/07/2007	JN02 On 07-February-08			jNote	9.7600	9.7610	0.1748	0.1748	0.00
05/07/2007	JN02 On 02-August-07			jNote	9.9000	9.9060	0.1786	0.1787	0.00
05/07/2007	JN02 On 01-November-07			jNote	9.8500	9.8520	0.1778	0.1778	0.00
05/07/2007	JN05 On 07-February-08			jNote	9.3400	9.3280	0.3683	0.3679	0.00
05/07/2007	JN05 On 02-August-07			jNote	9.4700	9.4570	0.3723	0.3719	0.00
05/07/2007	JN05 On 01-November-07			jNote	9.4200	9.4010	0.3706	0.3701	0.00
05/07/2007	JN10 On 07-February-08			jNote	8.9200	8.8990	0.5794	0.5783	0.00
05/07/2007	JN10 On 02-August-07			jNote	9.0400	9.0220	0.5848	0.5839	0.00
05/07/2007	JN10 On 01-November-07			jNote	8.9900	8.9660	0.5827	0.5816	0.00
05/07/2007	JROD On 31-July-07			jRod	9.0200	9.0220	0.0028	0.0028	0.00
05/07/2007	JROD On 31-August-07			jRod	9.4100	9.4180	0.0037	0.0037	0.00
05/07/2007	JROD On 28-September-07			jRod	9.7400	9.7560	0.0045	0.0045	0.00
05/07/2007	JROD On 31-October-07			jRod	9.5300	9.5320	0.0078	0.0078	0.00
05/07/2007	JROD On 30-November-07			jRod	9.7900	9.7910	0.0089	0.0090	0.00
05/07/2007	JROD On 31-December-07			jRod	9.9800	9.9860	0.0099	0.0099	0.00
05/07/2007	OTH1 On 02-August-07			Index Future	246.8800	247.0290	246.8820	247.0290	15.00
05/07/2007	R153 On 07-February-08			Bond Future	8.8100	8.8450	115.2931	115.1984	0.00
05/07/2007	R153 On 02-August-07			Bond Future	8.9100	8.8900	116.3995	116.4558	1140.00
05/07/2007	R153 On 01-November-07			Bond Future	8.8900	8.8850	112.4265	112.4265	0.00
05/07/2007	R157 On 07-February-08			Bond Future	8.2800	8.2250	134.5569	134.8862	477.00
05/07/2007	R157 On 02-August-07			Bond Future	8.3600	8.3200	135.1247	135.4015	11.00
05/07/2007	R157 On 01-November-07			Bond Future	8.3500	8.2700	131.1784	131.6852	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
05/07/2007	R186 On 07-February-08			Bond Future	8.0000	8.0050	125.6288	125.5719	0.00
05/07/2007	R186 On 02-August-07			Bond Future	8.1000	8.1000	124.5944	124.5944	5.00
05/07/2007	R186 On 01-November-07			Bond Future	8.0600	8.0600	127.5322	127.5322	0.00
05/07/2007	R196 On 07-February-08			Bond Future	8.9700	8.9400	105.5505	105.5840	0.00
05/07/2007	R196 On 02-August-07			Bond Future	9.2700	9.2420	105.3834	105.4165	0.00
05/07/2007	R196 On 01-November-07			Bond Future	9.1200	9.0920	102.8926	102.9269	0.00
05/07/2007	R201 On 07-February-08			Bond Future	8.2600	8.2500	103.8013	103.8275	0.00
05/07/2007	R201 On 02-August-07			Bond Future	8.4100	8.3900	102.9740	103.0563	0.00
05/07/2007	R201 On 01-November-07			Bond Future	8.3500	8.3300	105.3980	105.5053	0.00
05/07/2007	R203 On 07-February-08			Bond Future	8.1500	8.1150	104.0443	104.2755	0.00
05/07/2007	R203 On 02-August-07			Bond Future	8.2800	8.2400	103.0677	103.3044	0.00
05/07/2007	R203 On 01-November-07			Bond Future	8.2300	8.1850	101.3283	101.5957	0.00
05/07/2007	R204 On 07-February-08			Bond Future	8.1400	8.1300	100.1456	100.2163	0.00
05/07/2007	R204 On 02-August-07			Bond Future	8.2800	8.2400	98.9744	99.2621	0.00
05/07/2007	R204 On 01-November-07			Bond Future	8.2300	8.1900	101.3463	101.6316	0.00
05/07/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	21387	23634	21387	23634	0.00
05/07/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	5761	5131	5761	5131	0.00
05/07/2007	R206 On 07-February-08			Bond Future	8.2400	8.2300	97.1532	97.1983	0.00
05/07/2007	R206 On 02-August-07			Bond Future	8.4100	8.3900	96.0306	96.1021	0.00
05/07/2007	R206 On 01-November-07			Bond Future	8.3400	8.3200	98.3070	98.3999	0.00
05/07/2007	R207 On 07-February-08			Bond Future	8.1000	8.0650	94.1624	94.3798	0.00
05/07/2007	R207 On 02-August-07			Bond Future	8.2100	8.1650	93.0507	93.3807	0.00
05/07/2007	R207 On 01-November-07			Bond Future	8.1600	8.1250	95.2834	95.5385	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
05/07/2007	R209 On 07-February-08			Bond Future	7.7200	7.7250	85.5133	85.4640	0.00
05/07/2007	R209 On 02-August-07			Bond Future	7.8100	7.8150	84.4408	84.3922	631.00
05/07/2007	R209 On 01-November-07			Bond Future	7.7700	7.7750	83.3050	83.2562	0.00
05/07/2007	TRT1 On 02-August-07			Index Future	249.3100	249.4980	249.3070	249.4980	500.00
06/07/2007	\$ / R On 17-March-08			Currency Future	7.2200	7.2550	7.2240	7.2550	500.00
06/07/2007	\$ / R On 17-September-07			Currency Future	7.0500	7.0814	7.0500	7.0814	910.00
06/07/2007	\$ / R On 14-December-07			Currency Future	7.1400	7.1672	7.1355	7.1672	5085.00
06/07/2007	ALBI On 07-February-08			Index Future	264.3600	264.6150	264.3570	264.6150	0.00
06/07/2007	ALBI On 02-August-07			Index Future	251.1100	251.4060	251.1100	251.4060	0.00
06/07/2007	ALBI On 01-November-07			Index Future	257.3200	257.6200	257.3220	257.6200	0.00
06/07/2007	CRD1 On 02-August-07			Index Future	107.9200	108.0100	107.9190	108.0100	10.00
06/07/2007	GOVI On 07-February-08			jGovi	264.3300	264.5800	264.3320	264.5800	30.00
06/07/2007	GOVI On 02-August-07			jGovi	252.1200	252.3585	252.1220	252.3585	69.00
06/07/2007	GOVI On 01-November-07			jGovi	257.8800	258.1245	257.8820	258.1245	118.00
06/07/2007	ILBI On 02-August-07			Index Future	275.7500	275.6700	275.7510	275.6700	0.00
06/07/2007	J153 On 31-August-10			jSwap	9.7700	9.7480	0.0681	0.0674	0.00
06/07/2007	J157 On 15-September-15			jSwap	9.3100	9.3090	0.0036	0.0035	0.00
06/07/2007	J186 On 21-December-26			jSwap	8.5300	8.5550	0.0954	0.0973	0.00
06/07/2007	J201 On 22-December-14			jSwap	9.3800	9.3680	0.0992	0.0986	0.00
06/07/2007	J203 On 15-September-17			jSwap	9.1500	9.1470	0.1119	0.1115	0.00
06/07/2007	J204 On 21-December-18			jSwap	9.0500	9.0480	0.1086	0.1082	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
06/07/2007	J207 On 15-January-20			jSwap	8.9900	8.9900	0.0773	0.0772	0.00
06/07/2007	JBAR On 21-December-05			jBar	9.8200	9.8130	0.0000	0.0000	0.00
06/07/2007	JFRA On 07-February-08			jFra	10.1500	10.0600	0.0247	0.0245	0.00
06/07/2007	JFRA On 02-August-07			jFra	9.9200	9.9110	0.0241	0.0241	0.00
06/07/2007	JFRA On 23-August-07			jFra	9.9200	9.9260	0.0187	0.0187	0.00
06/07/2007	JFRA On 01-November-07			jFra	10.1500	10.1000	0.0265	0.0264	0.00
06/07/2007	JN02 On 07-February-08			jNote	9.7900	9.7610	0.1752	0.1748	0.00
06/07/2007	JN02 On 02-August-07			jNote	9.9300	9.8980	0.1791	0.1786	0.00
06/07/2007	JN02 On 01-November-07			jNote	9.8900	9.8510	0.1783	0.1778	0.00
06/07/2007	JN05 On 07-February-08			jNote	9.3700	9.3390	0.3693	0.3683	0.00
06/07/2007	JN05 On 02-August-07			jNote	9.5000	9.4710	0.3732	0.3723	0.00
06/07/2007	JN05 On 01-November-07			jNote	9.4500	9.4160	0.3716	0.3706	0.00
06/07/2007	JN10 On 07-February-08			jNote	8.9300	8.9220	0.5795	0.5794	0.00
06/07/2007	JN10 On 02-August-07			jNote	9.0500	9.0430	0.5848	0.5848	0.00
06/07/2007	JN10 On 01-November-07			jNote	9.0000	8.9890	0.5827	0.5827	0.00
06/07/2007	JROD On 31-July-07			jRod	9.0100	9.0160	0.0032	0.0028	0.00
06/07/2007	JROD On 31-August-07			jRod	9.3900	9.4060	0.0041	0.0037	0.00
06/07/2007	JROD On 28-September-07			jRod	9.7200	9.7400	0.0049	0.0045	0.00
06/07/2007	JROD On 31-October-07			jRod	9.5200	9.5250	0.0082	0.0078	0.00
06/07/2007	JROD On 30-November-07			jRod	9.7800	9.7860	0.0093	0.0089	0.00
06/07/2007	JROD On 31-December-07			jRod	9.9800	9.9820	0.0103	0.0099	0.00
06/07/2007	OTH1 On 02-August-07			Index Future	246.6200	246.8820	246.6150	246.8820	15.00
06/07/2007	R153 On 07-February-08			Bond Future	8.8500	8.8050	115.1984	115.2931	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
06/07/2007	R153 On 02-August-07			Bond Future	8.9500	8.9100	116.2872	116.3995	1140.00
06/07/2007	R153 On 01-November-07			Bond Future	8.9300	8.8850	112.3225	112.4265	0.00
06/07/2007	R157 On 07-February-08			Bond Future	8.3000	8.2750	134.4255	134.5569	477.00
06/07/2007	R157 On 02-August-07			Bond Future	8.3800	8.3600	134.9866	135.1247	11.00
06/07/2007	R157 On 01-November-07			Bond Future	8.3700	8.3450	131.0436	131.1784	0.00
06/07/2007	R186 On 07-February-08			Bond Future	8.0100	8.0000	125.5151	125.6288	0.00
06/07/2007	R186 On 02-August-07			Bond Future	8.1100	8.1000	124.4807	124.5944	5.00
06/07/2007	R186 On 01-November-07			Bond Future	8.0700	8.0600	127.4185	127.5322	0.00
06/07/2007	R196 On 07-February-08			Bond Future	8.9400	8.9740	105.5810	105.5505	0.00
06/07/2007	R196 On 02-August-07			Bond Future	9.3000	9.2650	105.3302	105.3834	0.00
06/07/2007	R196 On 01-November-07			Bond Future	9.1400	9.1200	102.8681	102.8926	0.00
06/07/2007	R201 On 07-February-08			Bond Future	8.2700	8.2550	103.7489	103.8013	0.00
06/07/2007	R201 On 02-August-07			Bond Future	8.4200	8.4050	102.9192	102.9740	0.00
06/07/2007	R201 On 01-November-07			Bond Future	8.3600	8.3500	105.3444	105.3980	0.00
06/07/2007	R203 On 07-February-08			Bond Future	8.1700	8.1500	103.9125	104.0443	0.00
06/07/2007	R203 On 02-August-07			Bond Future	8.3000	8.2750	102.9327	103.0677	0.00
06/07/2007	R203 On 01-November-07			Bond Future	8.2500	8.2250	101.1949	101.3283	0.00
06/07/2007	R204 On 07-February-08			Bond Future	8.1500	8.1400	100.0749	100.1456	0.00
06/07/2007	R204 On 02-August-07			Bond Future	8.2900	8.2800	98.9026	98.9744	0.00
06/07/2007	R204 On 01-November-07			Bond Future	8.2400	8.2300	101.2751	101.3463	0.00
06/07/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	20694	21387	20694	21387	0.00
06/07/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	5786	5761	5786	5761	0.00
06/07/2007	R206 On 07-February-08			Bond Future	8.2500	8.2400	97.1080	97.1532	0.00
06/07/2007	R206 On 02-August-07			Bond Future	8.4200	8.4050	95.9830	96.0306	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
06/07/2007	R206 On 01-November-07			Bond Future	8.3500	8.3400	98.2606	98.3070	0.00
06/07/2007	R207 On 07-February-08			Bond Future	8.1200	8.0950	94.0179	94.1624	0.00
06/07/2007	R207 On 02-August-07			Bond Future	8.2300	8.2100	92.9045	93.0507	0.00
06/07/2007	R207 On 01-November-07			Bond Future	8.1800	8.1600	95.1381	95.2834	0.00
06/07/2007	R209 On 07-February-08			Bond Future	7.7300	7.7200	85.4148	85.5133	0.00
06/07/2007	R209 On 02-August-07			Bond Future	7.8200	7.8100	84.3437	84.4408	631.00
06/07/2007	R209 On 01-November-07			Bond Future	7.7800	7.7700	83.2074	83.3050	0.00
06/07/2007	TRT1 On 02-August-07			Index Future	249.0700	249.3070	249.0730	249.3070	500.00