



# Derivatives Weekly Statistics Report

From 2007/07/30 To 2007/08/03

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2007	\$ / R On 17-March-08			Currency Future	7.3900	7.3378	7.3906	7.3378	4601.00
30/07/2007	\$ / R On 17-September-07			Currency Future	7.2000	7.1491	7.1976	7.1491	1855.00
30/07/2007	\$ / R On 14-December-07			Currency Future	7.2900	7.2405	7.2912	7.2405	13785.00
30/07/2007	ALBI On 07-February-08			Index Future	261.8600	263.6310	261.8550	263.6310	0.00
30/07/2007	ALBI On 02-August-07			Index Future	248.6600	250.4040	248.6560	250.4040	0.00
30/07/2007	ALBI On 01-November-07			Index Future	254.8300	256.6360	254.8290	256.6360	0.00
30/07/2007	CRD1 On 07-February-08			Index Future	113.9300	114.6230	113.9300	114.6230	0.00
30/07/2007	CRD1 On 02-August-07			Index Future	107.1200	107.0720	107.1190	107.0720	10.00
30/07/2007	CRD1 On 01-November-07			Index Future	109.5600	109.5160	109.5640	109.5160	0.00
30/07/2007	GOVI On 07-February-08			jGovi	261.9600	261.7805	261.9645	261.7805	80.00
30/07/2007	GOVI On 02-May-08			jGovi	268.3600	268.3710	268.3580	268.3710	0.00
30/07/2007	GOVI On 02-August-07			jGovi	249.8000	249.6275	249.8030	249.6275	0.00
30/07/2007	GOVI On 01-November-07			jGovi	255.5000	255.3245	255.5035	255.3245	118.00
30/07/2007	ILBI On 07-February-08			Index Future	292.0700	292.9200	292.0700	292.9200	0.00
30/07/2007	ILBI On 02-August-07			Index Future	277.3500	278.2240	277.3480	278.2240	0.00
30/07/2007	ILBI On 01-November-07			Index Future	284.2300	285.1480	284.2340	285.1480	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
30/07/2007	J153 On 31-August-10			jSwap	10.0300	10.0200	0.0761	0.0757	0.00
30/07/2007	J157 On 15-September-15			jSwap	9.6200	9.6280	0.0218	0.0222	0.00
30/07/2007	J186 On 21-December-26			jSwap	8.8700	8.8650	0.1246	0.1239	0.00
30/07/2007	J201 On 22-December-14			jSwap	9.7100	9.7160	0.1162	0.1164	0.00
30/07/2007	J203 On 15-September-17			jSwap	9.4500	9.4700	0.1308	0.1323	0.00
30/07/2007	J204 On 21-December-18			jSwap	9.3600	9.3740	0.1291	0.1297	0.00
30/07/2007	J207 On 15-January-20			jSwap	9.2900	9.2870	0.0929	0.0929	0.00
30/07/2007	JBAR On 21-December-05			jBar	9.8800	9.8750	0.0000	0.0000	0.00
30/07/2007	JFRA On 07-February-08			jFra	10.3500	10.3310	0.0252	0.0251	0.00
30/07/2007	JFRA On 02-May-08			jFra	10.4000	10.3780	0.0269	0.0268	0.00
30/07/2007	JFRA On 02-August-07			jFra	9.9100	9.9270	0.0241	0.0242	0.00
30/07/2007	JFRA On 23-August-07			jFra	10.0800	10.0820	0.0190	0.0190	0.00
30/07/2007	JFRA On 07-August-08			jFra	10.2400	10.2570	0.0249	0.0249	0.00
30/07/2007	JFRA On 01-November-07			jFra	10.2700	10.2590	0.0268	0.0268	0.00
30/07/2007	JFRA On 06-November-08			jFra	10.1500	10.1490	0.0247	0.0247	0.00
30/07/2007	JN02 On 07-February-08			jNote	10.1100	10.1020	0.1805	0.1802	0.00
30/07/2007	JN02 On 02-May-08			jNote	10.0400	10.0300	0.1807	0.1805	0.00
30/07/2007	JN02 On 02-August-07			jNote	10.1700	10.1600	0.1830	0.1829	0.00
30/07/2007	JN02 On 01-November-07			jNote	10.1700	10.1610	0.1830	0.1828	0.00
30/07/2007	JN05 On 07-February-08			jNote	9.7400	9.7460	0.3807	0.3809	0.00
30/07/2007	JN05 On 02-May-08			jNote	9.6800	9.6850	0.3787	0.3790	0.00
30/07/2007	JN05 On 02-August-07			jNote	9.8400	9.8380	0.3839	0.3838	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
30/07/2007	JN05 On 01-November-07			jNote	9.8100	9.8060	0.3827	0.3827	0.00
30/07/2007	JN10 On 07-February-08			jNote	9.2500	9.2740	0.5915	0.5928	0.00
30/07/2007	JN10 On 02-May-08			jNote	9.1900	9.2130	0.5901	0.5912	0.00
30/07/2007	JN10 On 02-August-07			jNote	9.3500	9.3760	0.5963	0.5977	0.00
30/07/2007	JN10 On 01-November-07			jNote	9.3100	9.3340	0.5945	0.5959	0.00
30/07/2007	JROD On 31-January-08			jRod	9.7100	9.7150	0.0128	0.0133	0.00
30/07/2007	JROD On 29-February-08			jRod	9.9100	9.9070	0.0141	0.0145	0.00
30/07/2007	JROD On 31-March-08			jRod	10.0700	10.0680	0.0152	0.0156	0.00
30/07/2007	JROD On 31-July-07			jRod	8.9600	8.9550	0.0000	0.0032	0.00
30/07/2007	JROD On 31-August-07			jRod	9.2300	9.2450	0.0033	0.0038	0.00
30/07/2007	JROD On 28-September-07			jRod	9.5100	9.5360	0.0039	0.0044	0.00
30/07/2007	JROD On 31-October-07			jRod	9.4200	9.4270	0.0073	0.0078	0.00
30/07/2007	JROD On 30-November-07			jRod	9.6900	9.6990	0.0085	0.0090	0.00
30/07/2007	JROD On 31-December-07			jRod	9.9000	9.9080	0.0096	0.0100	0.00
30/07/2007	OTH1 On 07-February-08			Index Future	256.9000	258.7630	256.9040	258.7630	0.00
30/07/2007	OTH1 On 02-August-07			Index Future	244.0400	243.7710	244.0350	243.7710	15.00
30/07/2007	OTH1 On 01-November-07			Index Future	249.6000	249.3340	249.6040	249.3340	0.00
30/07/2007	R153 On 07-February-08			Bond Future	9.2500	9.2150	114.2568	114.3270	0.00
30/07/2007	R153 On 02-May-08			Bond Future	9.1300	9.1000	110.3004	110.3650	0.00
30/07/2007	R153 On 02-August-07			Bond Future	9.2500	9.2200	115.4493	115.5327	1274.00
30/07/2007	R153 On 01-November-07			Bond Future	9.2700	9.2350	111.4438	111.5210	177.00
30/07/2007	R157 On 07-February-08			Bond Future	8.5400	8.5450	132.8624	132.7978	343.00
30/07/2007	R157 On 02-May-08			Bond Future	8.4800	8.4900	128.9781	128.9150	0.00
30/07/2007	R157 On 02-August-07			Bond Future	8.5600	8.5700	133.7523	133.6842	0.00
30/07/2007	R157 On 01-November-07			Bond Future	8.5600	8.5650	129.7732	129.7067	261.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2007	R186 On 07-February-08			Bond Future	8.1800	8.2000	123.6057	123.3840	0.00
30/07/2007	R186 On 02-May-08			Bond Future	8.1200	8.1400	126.5931	126.3710	0.00
30/07/2007	R186 On 02-August-07			Bond Future	8.2700	8.2900	122.6820	122.4600	5.00
30/07/2007	R186 On 01-November-07			Bond Future	8.2300	8.2500	125.6218	125.4001	0.00
30/07/2007	R196 On 07-February-08			Bond Future	9.3300	9.2950	105.2049	105.2353	0.00
30/07/2007	R196 On 02-May-08			Bond Future	9.2200	9.1910	102.4375	102.4592	0.00
30/07/2007	R196 On 02-August-07			Bond Future	9.5400	9.5140	104.9890	105.0262	0.00
30/07/2007	R196 On 01-November-07			Bond Future	9.4400	9.4100	102.4979	102.5382	0.00
30/07/2007	R201 On 07-February-08			Bond Future	8.4900	8.4950	102.6048	102.5532	0.00
30/07/2007	R201 On 02-May-08			Bond Future	8.3900	8.4000	105.0836	105.0330	0.00
30/07/2007	R201 On 02-August-07			Bond Future	8.6100	8.6200	101.8586	101.8046	0.00
30/07/2007	R201 On 01-November-07			Bond Future	8.5600	8.5700	104.2800	104.2271	91.00
30/07/2007	R203 On 07-February-08			Bond Future	8.4000	8.4050	102.4452	102.3807	0.00
30/07/2007	R203 On 02-May-08			Bond Future	8.3000	8.3100	100.8501	100.7861	0.00
30/07/2007	R203 On 02-August-07			Bond Future	8.4900	8.5000	101.6295	101.5633	0.00
30/07/2007	R203 On 01-November-07			Bond Future	8.4500	8.4550	99.8739	99.8084	0.00
30/07/2007	R204 On 07-February-08			Bond Future	8.3800	8.3900	98.4671	98.3980	0.00
30/07/2007	R204 On 02-May-08			Bond Future	8.3100	8.3200	100.8416	100.7730	0.00
30/07/2007	R204 On 02-August-07			Bond Future	8.4800	8.4900	97.5525	97.4821	0.00
30/07/2007	R204 On 01-November-07			Bond Future	8.4400	8.4500	99.8664	99.7966	0.00
30/07/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	4640	5866	4640	5866	0.00
30/07/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	3233	5163	3233	5163	0.00
30/07/2007	R206 On 07-February-08			Bond Future	8.4700	8.4800	96.1211	96.0765	0.00
30/07/2007	R206 On 02-May-08			Bond Future	8.3700	8.3800	98.4350	98.3915	0.00
30/07/2007	R206 On 02-August-07			Bond Future	8.6100	8.6200	95.0609	95.0139	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
30/07/2007	R206 On 01-November-07			Bond Future	8.5500	8.5600	97.3380	97.2921	0.00
30/07/2007	R207 On 07-February-08			Bond Future	8.3300	8.3300	92.4828	92.4828	0.00
30/07/2007	R207 On 02-May-08			Bond Future	8.2700	8.2700	94.6826	94.6826	0.00
30/07/2007	R207 On 02-August-07			Bond Future	8.4300	8.4300	91.4597	91.4597	61.00
30/07/2007	R207 On 01-November-07			Bond Future	8.3900	8.3900	93.6299	93.6299	0.00
30/07/2007	R209 On 07-February-08			Bond Future	7.8900	7.9100	83.8648	83.6743	0.00
30/07/2007	R209 On 02-May-08			Bond Future	7.8400	7.8550	82.7627	82.5706	0.00
30/07/2007	R209 On 02-August-07			Bond Future	7.9700	7.9900	82.9092	82.7211	635.00
30/07/2007	R209 On 01-November-07			Bond Future	7.9400	7.9550	81.7168	81.5276	0.00
30/07/2007	TRT1 On 07-February-08			Index Future	259.8500	261.5940	259.8480	261.5940	0.00
30/07/2007	TRT1 On 02-August-07			Index Future	246.7800	246.6010	246.7760	246.6010	500.00
30/07/2007	TRT1 On 01-November-07			Index Future	252.4100	252.2280	252.4080	252.2280	0.00
31/07/2007	\$/R On 17-March-08			Currency Future	7.3500	7.3906	7.3473	7.3906	4601.00
31/07/2007	\$/R On 17-September-07			Currency Future	7.1600	7.1976	7.1563	7.1976	2220.00
31/07/2007	\$/R On 14-December-07			Currency Future	7.2500	7.2912	7.2491	7.2912	16185.00
31/07/2007	ALBI On 07-February-08			Index Future	261.9000	261.8550	261.9020	261.8550	0.00
31/07/2007	ALBI On 02-August-07			Index Future	248.7000	248.6560	248.6960	248.6560	0.00
31/07/2007	ALBI On 01-November-07			Index Future	254.8900	254.8290	254.8890	254.8290	0.00
31/07/2007	CRD1 On 07-February-08			Index Future	113.9600	113.9300	113.9610	113.9300	0.00
31/07/2007	CRD1 On 02-August-07			Index Future	107.1000	107.1190	107.0970	107.1190	10.00
31/07/2007	CRD1 On 01-November-07			Index Future	109.5400	109.5640	109.5410	109.5640	0.00
31/07/2007	GOVI On 07-February-08			jGovi	262.1700	261.9645	262.1660	261.9645	60.00
31/07/2007	GOVI On 02-May-08			jGovi	268.3800	268.3580	268.3840	268.3580	0.00
31/07/2007	GOVI On 02-August-07			jGovi	249.7500	249.8030	249.7450	249.8030	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
31/07/2007	GOVI On 01-November-07			jGovi	255.4400	255.5035	255.4430	255.5035	118.00
31/07/2007	ILBI On 07-February-08			Index Future	291.8800	292.0700	291.8790	292.0700	0.00
31/07/2007	ILBI On 02-August-07			Index Future	277.1600	277.3480	277.1610	277.3480	0.00
31/07/2007	ILBI On 01-November-07			Index Future	284.0600	284.2340	284.0630	284.2340	0.00
31/07/2007	J153 On 31-August-10			jSwap	9.9800	10.0320	0.0747	0.0761	0.00
31/07/2007	J157 On 15-September-15			jSwap	9.6000	9.6200	0.0206	0.0218	0.00
31/07/2007	J186 On 21-December-26			jSwap	8.8500	8.8720	0.1224	0.1246	0.00
31/07/2007	J201 On 22-December-14			jSwap	9.6900	9.7120	0.1151	0.1162	0.00
31/07/2007	J203 On 15-September-17			jSwap	9.4400	9.4450	0.1306	0.1308	0.00
31/07/2007	J204 On 21-December-18			jSwap	9.3500	9.3630	0.1284	0.1291	0.00
31/07/2007	J207 On 15-January-20			jSwap	9.2700	9.2850	0.0917	0.0929	0.00
31/07/2007	JBAR On 21-December-05			jBar	9.9100	9.8750	0.0000	0.0000	0.00
31/07/2007	JFRA On 07-February-08			jFra	10.3200	10.3470	0.0251	0.0252	0.00
31/07/2007	JFRA On 02-May-08			jFra	10.3400	10.3990	0.0267	0.0269	0.00
31/07/2007	JFRA On 02-August-07			jFra	9.9300	9.9050	0.0242	0.0241	0.00
31/07/2007	JFRA On 23-August-07			jFra	10.1100	10.0820	0.0190	0.0190	0.00
31/07/2007	JFRA On 07-August-08			jFra	10.2300	10.2360	0.0249	0.0249	0.00
31/07/2007	JFRA On 01-November-07			jFra	10.2600	10.2730	0.0268	0.0268	0.00
31/07/2007	JFRA On 06-November-08			jFra	10.1400	10.1510	0.0247	0.0247	0.00
31/07/2007	JN02 On 07-February-08			jNote	10.0500	10.1140	0.1794	0.1805	0.00
31/07/2007	JN02 On 02-May-08			jNote	9.9700	10.0430	0.1795	0.1807	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
31/07/2007	JN02 On 02-August-07			jNote	10.1500	10.1660	0.1826	0.1830	0.00
31/07/2007	JN02 On 01-November-07			jNote	10.1300	10.1710	0.1822	0.1830	0.00
31/07/2007	JN05 On 07-February-08			jNote	9.7200	9.7440	0.3800	0.3807	0.00
31/07/2007	JN05 On 02-May-08			jNote	9.6500	9.6800	0.3780	0.3787	0.00
31/07/2007	JN05 On 02-August-07			jNote	9.8100	9.8410	0.3832	0.3839	0.00
31/07/2007	JN05 On 01-November-07			jNote	9.7800	9.8090	0.3819	0.3827	0.00
31/07/2007	JN10 On 07-February-08			jNote	9.2400	9.2470	0.5915	0.5915	0.00
31/07/2007	JN10 On 02-May-08			jNote	9.1800	9.1890	0.5900	0.5901	0.00
31/07/2007	JN10 On 02-August-07			jNote	9.3500	9.3500	0.5965	0.5963	0.00
31/07/2007	JN10 On 01-November-07			jNote	9.3000	9.3080	0.5945	0.5945	0.00
31/07/2007	JROD On 31-January-08			jRod	10.1000	9.7120	0.0104	0.0128	0.00
31/07/2007	JROD On 29-February-08			jRod	9.9000	9.9060	0.0140	0.0141	0.00
31/07/2007	JROD On 31-March-08			jRod	10.0600	10.0700	0.0152	0.0152	0.00
31/07/2007	JROD On 31-July-07			jRod	8.9600	8.9550	9.1000	0.0000	0.00
31/07/2007	JROD On 31-August-07			jRod	9.2300	9.2290	0.0033	0.0033	0.00
31/07/2007	JROD On 28-September-07			jRod	9.5300	9.5130	0.0040	0.0039	0.00
31/07/2007	JROD On 31-October-07			jRod	9.9100	9.4150	0.0049	0.0073	0.00
31/07/2007	JROD On 30-November-07			jRod	9.7000	9.6890	0.0086	0.0085	0.00
31/07/2007	JROD On 31-December-07			jRod	9.9100	9.9010	0.0096	0.0096	0.00
31/07/2007	OTH1 On 07-February-08			Index Future	257.0100	256.9040	257.0130	256.9040	0.00
31/07/2007	OTH1 On 02-August-07			Index Future	244.0700	244.0350	244.0700	244.0350	15.00
31/07/2007	OTH1 On 01-November-07			Index Future	249.6400	249.6040	249.6390	249.6040	0.00
31/07/2007	R153 On 07-February-08			Bond Future	9.2500	9.2450	114.2568	114.2568	0.00
31/07/2007	R153 On 02-May-08			Bond Future	9.1300	9.1300	110.3004	110.3004	0.00
31/07/2007	R153 On 02-August-07			Bond Future	9.2500	9.2500	115.4493	115.4493	1274.00

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31/07/2007	R153 On 01-November-07			Bond Future	9.2700	9.2650	111.4438	111.4438	177.00
31/07/2007	R157 On 07-February-08			Bond Future	8.5500	8.5350	132.7978	132.8624	343.00
31/07/2007	R157 On 02-May-08			Bond Future	8.4900	8.4800	128.9150	128.9781	0.00
31/07/2007	R157 On 02-August-07			Bond Future	8.5700	8.5600	133.6842	133.7523	0.00
31/07/2007	R157 On 01-November-07			Bond Future	8.5700	8.5550	129.7067	129.7732	261.00
31/07/2007	R186 On 07-February-08			Bond Future	8.1900	8.1800	123.4947	123.6057	0.00
31/07/2007	R186 On 02-May-08			Bond Future	8.1300	8.1200	126.4819	126.5931	0.00
31/07/2007	R186 On 02-August-07			Bond Future	8.2800	8.2700	122.5709	122.6820	5.00
31/07/2007	R186 On 01-November-07			Bond Future	8.2400	8.2300	125.5109	125.6218	0.00
31/07/2007	R196 On 07-February-08			Bond Future	9.3200	9.3260	105.2157	105.2049	0.00
31/07/2007	R196 On 02-May-08			Bond Future	9.2100	9.2190	102.4429	102.4375	0.00
31/07/2007	R196 On 02-August-07			Bond Future	9.5400	9.5400	104.9961	104.9890	0.00
31/07/2007	R196 On 01-November-07			Bond Future	9.4300	9.4430	102.5138	102.4979	0.00
31/07/2007	R201 On 07-February-08			Bond Future	8.4900	8.4850	102.6048	102.6048	0.00
31/07/2007	R201 On 02-May-08			Bond Future	8.3900	8.3900	105.0836	105.0836	0.00
31/07/2007	R201 On 02-August-07			Bond Future	8.6100	8.6100	101.8586	101.8586	0.00
31/07/2007	R201 On 01-November-07			Bond Future	8.5600	8.5600	104.2800	104.2800	91.00
31/07/2007	R203 On 07-February-08			Bond Future	8.4000	8.3950	102.4452	102.4452	0.00
31/07/2007	R203 On 02-May-08			Bond Future	8.3000	8.3000	100.8501	100.8501	0.00
31/07/2007	R203 On 02-August-07			Bond Future	8.4900	8.4900	101.6295	101.6295	0.00
31/07/2007	R203 On 01-November-07			Bond Future	8.4500	8.4450	99.8739	99.8739	0.00
31/07/2007	R204 On 07-February-08			Bond Future	8.3800	8.3800	98.4671	98.4671	0.00
31/07/2007	R204 On 02-May-08			Bond Future	8.3100	8.3100	100.8416	100.8416	0.00
31/07/2007	R204 On 02-August-07			Bond Future	8.4800	8.4800	97.5525	97.5525	0.00
31/07/2007	R204 On 01-November-07			Bond Future	8.4400	8.4400	99.8664	99.8664	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
31/07/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	3934	4640	3934	4640	0.00
31/07/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	2527	3233	2527	3233	0.00
31/07/2007	R206 On 07-February-08			Bond Future	8.4700	8.4700	96.1211	96.1211	0.00
31/07/2007	R206 On 02-May-08			Bond Future	8.3700	8.3700	98.4350	98.4350	0.00
31/07/2007	R206 On 02-August-07			Bond Future	8.6100	8.6100	95.0609	95.0609	0.00
31/07/2007	R206 On 01-November-07			Bond Future	8.5500	8.5500	97.3380	97.3380	0.00
31/07/2007	R207 On 07-February-08			Bond Future	8.3300	8.3300	92.4828	92.4828	0.00
31/07/2007	R207 On 02-May-08			Bond Future	8.2700	8.2700	94.6826	94.6826	0.00
31/07/2007	R207 On 02-August-07			Bond Future	8.4300	8.4300	91.4597	91.4597	61.00
31/07/2007	R207 On 01-November-07			Bond Future	8.3900	8.3900	93.6299	93.6299	0.00
31/07/2007	R209 On 07-February-08			Bond Future	7.8700	7.8900	84.0559	83.8648	0.00
31/07/2007	R209 On 02-May-08			Bond Future	7.8200	7.8350	82.9556	82.7627	0.00
31/07/2007	R209 On 02-August-07			Bond Future	7.9500	7.9700	83.0981	82.9092	635.00
31/07/2007	R209 On 01-November-07			Bond Future	7.9200	7.9350	81.9066	81.7168	0.00
31/07/2007	TRT1 On 07-February-08			Index Future	259.8900	259.8480	259.8860	259.8480	0.00
31/07/2007	TRT1 On 02-August-07			Index Future	246.7200	246.7760	246.7220	246.7760	500.00
31/07/2007	TRT1 On 01-November-07			Index Future	252.3500	252.4080	252.3510	252.4080	0.00
01/08/2007	\$/R On 17-March-08			Currency Future	7.3900	7.3473	7.3891	7.3473	4601.00
01/08/2007	\$/R On 17-September-07			Currency Future	7.1900	7.1563	7.1924	7.1563	2220.00
01/08/2007	\$/R On 14-December-07			Currency Future	7.2900	7.2491	7.2881	7.2491	16585.00
01/08/2007	ALBI On 07-February-08			Index Future	261.1400	261.9020	261.1410	261.9020	0.00
01/08/2007	ALBI On 02-August-07			Index Future	247.9400	248.6960	247.9420	248.6960	0.00
01/08/2007	ALBI On 01-November-07			Index Future	254.1100	254.8890	254.1070	254.8890	0.00
01/08/2007	CRD1 On 07-February-08			Index Future	113.7000	113.9610	113.7000	113.9610	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
01/08/2007	CRD1 On 02-August-07			Index Future	107.9500	107.0970	107.9530	107.0970	0.00
01/08/2007	CRD1 On 01-November-07			Index Future	110.6400	109.5410	110.6370	109.5410	8.00
01/08/2007	GOVI On 07-February-08			jGovi	261.1700	262.1660	261.1740	262.1660	60.00
01/08/2007	GOVI On 02-May-08			jGovi	267.8000	268.3840	267.8010	268.3840	0.00
01/08/2007	GOVI On 02-August-07			jGovi	249.0500	249.7450	249.0520	249.7450	0.00
01/08/2007	GOVI On 01-November-07			jGovi	254.7300	255.4430	254.7330	255.4430	118.00
01/08/2007	ILBI On 07-February-08			Index Future	291.8600	291.8790	291.8630	291.8790	0.00
01/08/2007	ILBI On 02-August-07			Index Future	277.1100	277.1610	277.1120	277.1610	0.00
01/08/2007	ILBI On 01-November-07			Index Future	284.0000	284.0630	284.0020	284.0630	0.00
01/08/2007	J153 On 31-August-10			jSwap	10.0400	9.9820	0.0763	0.0747	0.00
01/08/2007	J157 On 15-September-15			jSwap	9.6800	9.6000	0.0252	0.0206	0.00
01/08/2007	J186 On 21-December-26			jSwap	8.9100	8.8450	0.1277	0.1224	0.00
01/08/2007	J201 On 22-December-14			jSwap	9.7700	9.6870	0.1190	0.1151	0.00
01/08/2007	J203 On 15-September-17			jSwap	9.5100	9.4390	0.1352	0.1306	0.00
01/08/2007	J204 On 21-December-18			jSwap	9.4300	9.3500	0.1333	0.1284	0.00
01/08/2007	J207 On 15-January-20			jSwap	9.3400	9.2670	0.0969	0.0917	0.00
01/08/2007	JBAR On 21-December-05			jBar	9.9300	9.9130	0.0000	0.0000	0.00
01/08/2007	JFRA On 07-February-08			jFra	10.3600	10.3220	0.0252	0.0251	0.00
01/08/2007	JFRA On 02-May-08			jFra	10.3800	10.3390	0.0268	0.0267	0.00
01/08/2007	JFRA On 02-August-07			jFra	9.9300	9.9320	0.0242	0.0242	0.00
01/08/2007	JFRA On 23-August-07			jFra	10.0500	10.1120	0.0189	0.0190	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
01/08/2007	JFRA On 07-August-08			jFra	10.2600	10.2330	0.0250	0.0249	0.00
01/08/2007	JFRA On 01-November-07			jFra	10.2900	10.2560	0.0269	0.0268	0.00
01/08/2007	JFRA On 06-November-08			jFra	10.1600	10.1440	0.0247	0.0247	0.00
01/08/2007	JN02 On 07-February-08			jNote	10.1100	10.0530	0.1804	0.1794	0.00
01/08/2007	JN02 On 02-May-08			jNote	10.0400	9.9680	0.1806	0.1795	0.00
01/08/2007	JN02 On 02-August-07			jNote	10.1800	10.1450	0.1832	0.1826	0.00
01/08/2007	JN02 On 01-November-07			jNote	10.1700	10.1260	0.1830	0.1822	0.00
01/08/2007	JN05 On 07-February-08			jNote	9.7900	9.7150	0.3824	0.3800	0.00
01/08/2007	JN05 On 02-May-08			jNote	9.7300	9.6520	0.3805	0.3780	0.00
01/08/2007	JN05 On 02-August-07			jNote	9.8800	9.8140	0.3853	0.3832	0.00
01/08/2007	JN05 On 01-November-07			jNote	9.8500	9.7780	0.3842	0.3819	0.00
01/08/2007	JN10 On 07-February-08			jNote	9.3200	9.2400	0.5947	0.5915	0.00
01/08/2007	JN10 On 02-May-08			jNote	9.2600	9.1810	0.5931	0.5900	0.00
01/08/2007	JN10 On 02-August-07			jNote	9.4200	9.3450	0.5995	0.5965	0.00
01/08/2007	JN10 On 01-November-07			jNote	9.3800	9.3010	0.5977	0.5945	0.00
01/08/2007	JROD On 31-January-08			jRod	10.1200	10.1020	0.0105	0.0104	0.00
01/08/2007	JROD On 29-February-08			jRod	9.9200	9.9010	0.0142	0.0140	0.00
01/08/2007	JROD On 31-March-08			jRod	10.0900	10.0630	0.0153	0.0152	0.00
01/08/2007	JROD On 31-August-07			jRod	9.2200	9.2300	0.0033	0.0033	0.00
01/08/2007	JROD On 28-September-07			jRod	9.5200	9.5260	0.0040	0.0040	0.00
01/08/2007	JROD On 31-October-07			jRod	9.9100	9.9130	0.0049	0.0049	0.00
01/08/2007	JROD On 30-November-07			jRod	9.7100	9.7020	0.0086	0.0086	0.00
01/08/2007	JROD On 31-December-07			jRod	9.9200	9.9070	0.0097	0.0096	0.00
01/08/2007	OTH1 On 07-February-08			Index Future	256.0800	257.0130	256.0800	257.0130	0.00
01/08/2007	OTH1 On 02-August-07			Index Future	243.1400	244.0700	243.1370	244.0700	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
01/08/2007	OTH1 On 01-November-07			Index Future	249.1800	249.6390	249.1820	249.6390	12.00
01/08/2007	R153 On 07-February-08			Bond Future	9.3000	9.2450	114.1398	114.2568	7.00
01/08/2007	R153 On 02-May-08			Bond Future	9.1800	9.1300	110.1929	110.3004	0.00
01/08/2007	R153 On 02-August-07			Bond Future	9.3000	9.2500	115.3104	115.4493	1274.00
01/08/2007	R153 On 01-November-07			Bond Future	9.3200	9.2650	111.3153	111.4438	177.00
01/08/2007	R157 On 07-February-08			Bond Future	8.6000	8.5450	132.4756	132.7978	343.00
01/08/2007	R157 On 02-May-08			Bond Future	8.5400	8.4900	128.5998	128.9150	0.00
01/08/2007	R157 On 02-August-07			Bond Future	8.6200	8.5700	133.3443	133.6842	0.00
01/08/2007	R157 On 01-November-07			Bond Future	8.6200	8.5650	129.3754	129.7067	261.00
01/08/2007	R186 On 07-February-08			Bond Future	8.2300	8.1900	123.0525	123.4947	0.00
01/08/2007	R186 On 02-May-08			Bond Future	8.1700	8.1300	126.0390	126.4819	0.00
01/08/2007	R186 On 02-August-07			Bond Future	8.3200	8.2800	122.1281	122.5709	0.00
01/08/2007	R186 On 01-November-07			Bond Future	8.2800	8.2400	125.0685	125.5109	0.00
01/08/2007	R196 On 07-February-08			Bond Future	9.3700	9.3150	105.1628	105.2157	0.00
01/08/2007	R196 On 02-May-08			Bond Future	9.2700	9.2120	102.4004	102.4429	0.00
01/08/2007	R196 On 02-August-07			Bond Future	9.5800	9.5350	104.9318	104.9961	0.00
01/08/2007	R196 On 01-November-07			Bond Future	9.4800	9.4300	102.4480	102.5138	0.00
01/08/2007	R201 On 07-February-08			Bond Future	8.5300	8.4850	102.3985	102.6048	0.00
01/08/2007	R201 On 02-May-08			Bond Future	8.4300	8.3900	104.8814	105.0836	0.00
01/08/2007	R201 On 02-August-07			Bond Future	8.6500	8.6100	101.6428	101.8586	0.00
01/08/2007	R201 On 01-November-07			Bond Future	8.6000	8.5600	104.0688	104.2800	91.00
01/08/2007	R203 On 07-February-08			Bond Future	8.4600	8.3950	102.0587	102.4452	0.00
01/08/2007	R203 On 02-May-08			Bond Future	8.3600	8.3000	100.4666	100.8501	0.00
01/08/2007	R203 On 02-August-07			Bond Future	8.5500	8.4900	101.2330	101.6295	0.00
01/08/2007	R203 On 01-November-07			Bond Future	8.5100	8.4450	99.4820	99.8739	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
01/08/2007	R204 On 07-February-08			Bond Future	8.4400	8.3800	98.0534	98.4671	0.00
01/08/2007	R204 On 02-May-08			Bond Future	8.3700	8.3100	100.4307	100.8416	0.00
01/08/2007	R204 On 02-August-07			Bond Future	8.5400	8.4800	97.1313	97.5525	0.00
01/08/2007	R204 On 01-November-07			Bond Future	8.5000	8.4400	99.4490	99.8664	0.00
01/08/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	1115	3934	1115	3934	0.00
01/08/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	3920	2527	3920	2527	0.00
01/08/2007	R206 On 07-February-08			Bond Future	8.5100	8.4700	95.9430	96.1211	0.00
01/08/2007	R206 On 02-May-08			Bond Future	8.4100	8.3700	98.2612	98.4350	0.00
01/08/2007	R206 On 02-August-07			Bond Future	8.6500	8.6100	94.8731	95.0609	0.00
01/08/2007	R206 On 01-November-07			Bond Future	8.5900	8.5500	97.1548	97.3380	0.00
01/08/2007	R207 On 07-February-08			Bond Future	8.3700	8.3300	92.2009	92.4828	0.00
01/08/2007	R207 On 02-May-08			Bond Future	8.3100	8.2700	94.4020	94.6826	0.00
01/08/2007	R207 On 02-August-07			Bond Future	8.4700	8.4300	91.1744	91.4597	61.00
01/08/2007	R207 On 01-November-07			Bond Future	8.4300	8.3900	93.3464	93.6299	0.00
01/08/2007	R209 On 07-February-08			Bond Future	7.9000	7.8700	83.7695	84.0559	0.00
01/08/2007	R209 On 02-May-08			Bond Future	7.8500	7.8150	82.6665	82.9556	0.00
01/08/2007	R209 On 02-August-07			Bond Future	7.9800	7.9500	82.8151	83.0981	635.00
01/08/2007	R209 On 01-November-07			Bond Future	7.9500	7.9150	81.6221	81.9066	0.00
01/08/2007	TRT1 On 07-February-08			Index Future	259.1600	259.8860	259.1550	259.8860	0.00
01/08/2007	TRT1 On 02-August-07			Index Future	246.0600	246.7220	246.0570	246.7220	0.00
01/08/2007	TRT1 On 01-November-07			Index Future	252.1700	252.3510	252.1740	252.3510	400.00
02/08/2007	\$ / R On 17-March-08			Currency Future	7.3400	7.3891	7.3392	7.3891	4601.00
02/08/2007	\$ / R On 17-September-07			Currency Future	7.1500	7.1924	7.1459	7.1924	2220.00
02/08/2007	\$ / R On 14-December-07			Currency Future	7.2400	7.2881	7.2401	7.2881	17940.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2007	ALBI On 07-February-08			Index Future	261.1400	261.1410	261.1410	261.1410	0.00
02/08/2007	ALBI On 02-August-07			Index Future	247.9900	247.9420	247.9900	247.9420	0.00
02/08/2007	ALBI On 01-November-07			Index Future	254.1100	254.1070	254.1070	254.1070	0.00
02/08/2007	CRD1 On 07-February-08			Index Future	112.3200	113.7000	112.3200	113.7000	0.00
02/08/2007	CRD1 On 02-August-07			Index Future	107.9500	107.9530	107.9530	107.9530	0.00
02/08/2007	CRD1 On 01-November-07			Index Future	109.4400	110.6370	109.4420	110.6370	8.00
02/08/2007	GOVI On 07-February-08			jGovi	261.8300	261.1740	261.8300	261.1740	60.00
02/08/2007	GOVI On 02-May-08			jGovi	268.3100	267.8010	268.3080	267.8010	0.00
02/08/2007	GOVI On 02-August-07			jGovi	249.1000	249.0520	249.1030	249.0520	0.00
02/08/2007	GOVI On 01-November-07			jGovi	255.1200	254.7330	255.1200	254.7330	118.00
02/08/2007	ILBI On 07-February-08			Index Future	291.8600	291.8630	291.8630	291.8630	0.00
02/08/2007	ILBI On 02-August-07			Index Future	277.1100	277.1120	277.1120	277.1120	0.00
02/08/2007	ILBI On 01-November-07			Index Future	284.0000	284.0020	284.0020	284.0020	0.00
02/08/2007	J153 On 31-August-10			jSwap	10.0000	10.0350	0.0753	0.0763	0.00
02/08/2007	J157 On 15-September-15			jSwap	9.6500	9.6790	0.0233	0.0252	0.00
02/08/2007	J186 On 21-December-26			jSwap	8.8700	8.9100	0.1245	0.1277	0.00
02/08/2007	J201 On 22-December-14			jSwap	9.7300	9.7660	0.1173	0.1190	0.00
02/08/2007	J203 On 15-September-17			jSwap	9.4900	9.5130	0.1341	0.1352	0.00
02/08/2007	J204 On 21-December-18			jSwap	9.4100	9.4270	0.1321	0.1333	0.00
02/08/2007	J207 On 15-January-20			jSwap	9.3200	9.3440	0.0955	0.0969	0.00
02/08/2007	JBAR On 21-December-05			jBar	0.0000	9.9250	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
02/08/2007	JFRA On 07-February-08			jFra	10.3300	10.3570	0.0251	0.0252	0.00
02/08/2007	JFRA On 02-May-08			jFra	10.3400	10.3800	0.0267	0.0268	0.00
02/08/2007	JFRA On 02-August-07			jFra	10.2800	9.9320	0.0250	0.0242	0.00
02/08/2007	JFRA On 23-August-07			jFra	10.5700	10.0480	0.0199	0.0189	0.00
02/08/2007	JFRA On 07-August-08			jFra	10.2500	10.2640	0.0249	0.0250	0.00
02/08/2007	JFRA On 01-November-07			jFra	10.2700	10.2900	0.0268	0.0269	0.00
02/08/2007	JFRA On 06-November-08			jFra	10.1500	10.1580	0.0247	0.0247	0.00
02/08/2007	JN02 On 07-February-08			jNote	10.0800	10.1110	0.1798	0.1804	0.00
02/08/2007	JN02 On 02-May-08			jNote	9.9900	10.0360	0.1799	0.1806	0.00
02/08/2007	JN02 On 02-August-07			jNote	10.1800	10.1790	0.1832	0.1832	0.00
02/08/2007	JN02 On 01-November-07			jNote	10.1500	10.1740	0.1826	0.1830	0.00
02/08/2007	JN05 On 07-February-08			jNote	9.7500	9.7930	0.3809	0.3824	0.00
02/08/2007	JN05 On 02-May-08			jNote	9.6800	9.7330	0.3790	0.3805	0.00
02/08/2007	JN05 On 02-August-07			jNote	9.8800	9.8830	0.3853	0.3853	0.00
02/08/2007	JN05 On 01-November-07			jNote	9.8100	9.8530	0.3828	0.3842	0.00
02/08/2007	JN10 On 07-February-08			jNote	9.3000	9.3200	0.5943	0.5947	0.00
02/08/2007	JN10 On 02-May-08			jNote	9.2400	9.2620	0.5928	0.5931	0.00
02/08/2007	JN10 On 02-August-07			jNote	9.4200	9.4210	0.5998	0.5995	0.00
02/08/2007	JN10 On 01-November-07			jNote	9.3600	9.3800	0.5972	0.5977	0.00
02/08/2007	JROD On 31-January-08			jRod	10.1300	10.1240	0.0105	0.0105	0.00
02/08/2007	JROD On 29-February-08			jRod	9.9200	9.9200	0.0142	0.0142	0.00
02/08/2007	JROD On 31-March-08			jRod	10.0900	10.0860	0.0154	0.0153	0.00
02/08/2007	JROD On 31-August-07			jRod	9.2200	9.2240	0.0033	0.0033	0.00
02/08/2007	JROD On 28-September-07			jRod	9.5100	9.5190	0.0039	0.0040	0.00
02/08/2007	JROD On 31-October-07			jRod	9.9000	9.9120	0.0049	0.0049	0.00
02/08/2007	JROD On 30-November-07			jRod	9.7000	9.7070	0.0086	0.0086	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
02/08/2007	JROD On 31-December-07			jRod	9.9200	9.9210	0.0097	0.0097	0.00
02/08/2007	OTH1 On 07-February-08			Index Future	255.6300	256.0800	255.6250	256.0800	0.00
02/08/2007	OTH1 On 02-August-07			Index Future	243.1400	243.1370	243.1370	243.1370	0.00
02/08/2007	OTH1 On 01-November-07			Index Future	249.0800	249.1820	249.0750	249.1820	12.00
02/08/2007	R153 On 07-February-08			Bond Future	9.2700	9.2950	114.2100	114.1398	1665.00
02/08/2007	R153 On 02-May-08			Bond Future	9.1500	9.1800	110.2574	110.1929	0.00
02/08/2007	R153 On 02-August-07			Bond Future	9.2900	9.3000	115.3382	115.3104	0.00
02/08/2007	R153 On 01-November-07			Bond Future	9.2900	9.3150	111.3924	111.3153	177.00
02/08/2007	R157 On 07-February-08			Bond Future	8.5800	8.5950	132.6043	132.4756	343.00
02/08/2007	R157 On 02-May-08			Bond Future	8.5200	8.5400	128.7258	128.5998	0.00
02/08/2007	R157 On 02-August-07			Bond Future	8.6200	8.6200	133.3443	133.3443	0.00
02/08/2007	R157 On 01-November-07			Bond Future	8.6000	8.6150	129.5078	129.3754	261.00
02/08/2007	R186 On 07-February-08			Bond Future	8.2100	8.2300	123.2733	123.0525	0.00
02/08/2007	R186 On 02-May-08			Bond Future	8.1500	8.1700	126.2602	126.0390	0.00
02/08/2007	R186 On 02-August-07			Bond Future	8.3300	8.3200	122.0729	122.1281	0.00
02/08/2007	R186 On 01-November-07			Bond Future	8.2600	8.2800	125.2894	125.0685	0.00
02/08/2007	R196 On 07-February-08			Bond Future	9.3300	9.3690	105.1981	105.1628	0.00
02/08/2007	R196 On 02-May-08			Bond Future	9.2300	9.2670	102.4282	102.4004	0.00
02/08/2007	R196 On 02-August-07			Bond Future	9.5700	9.5800	104.9461	104.9318	0.00
02/08/2007	R196 On 01-November-07			Bond Future	9.4500	9.4840	102.4906	102.4480	0.00
02/08/2007	R201 On 07-February-08			Bond Future	8.5000	8.5250	102.5532	102.3985	0.00
02/08/2007	R201 On 02-May-08			Bond Future	8.4000	8.4300	105.0330	104.8814	0.00
02/08/2007	R201 On 02-August-07			Bond Future	8.6500	8.6500	101.6698	101.6428	0.00
02/08/2007	R201 On 01-November-07			Bond Future	8.5700	8.6000	104.2271	104.0688	91.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2007	R203 On 07-February-08			Bond Future	8.4200	8.4550	102.3162	102.0587	0.00
02/08/2007	R203 On 02-May-08			Bond Future	8.3200	8.3600	100.7221	100.4666	0.00
02/08/2007	R203 On 02-August-07			Bond Future	8.5300	8.5500	101.3649	101.2330	0.00
02/08/2007	R203 On 01-November-07			Bond Future	8.4700	8.5050	99.7430	99.4820	0.00
02/08/2007	R204 On 07-February-08			Bond Future	8.4000	8.4400	98.3289	98.0534	0.00
02/08/2007	R204 On 02-May-08			Bond Future	8.3300	8.3700	100.7044	100.4307	0.00
02/08/2007	R204 On 02-August-07			Bond Future	8.5200	8.5400	97.2714	97.1313	0.00
02/08/2007	R204 On 01-November-07			Bond Future	8.4600	8.5000	99.7270	99.4490	0.00
02/08/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	0	1115	0	1115	0.00
02/08/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	1404	3920	1404	3920	0.00
02/08/2007	R206 On 07-February-08			Bond Future	8.4800	8.5100	96.0765	95.9430	0.00
02/08/2007	R206 On 02-May-08			Bond Future	8.3800	8.4100	98.3915	98.2612	0.00
02/08/2007	R206 On 02-August-07			Bond Future	8.6500	8.6500	94.8731	94.8731	0.00
02/08/2007	R206 On 01-November-07			Bond Future	8.5600	8.5900	97.2921	97.1548	0.00
02/08/2007	R207 On 07-February-08			Bond Future	8.3500	8.3700	92.3417	92.2009	0.00
02/08/2007	R207 On 02-May-08			Bond Future	8.2900	8.3100	94.5422	94.4020	0.00
02/08/2007	R207 On 02-August-07			Bond Future	8.4700	8.4700	91.1744	91.1744	0.00
02/08/2007	R207 On 01-November-07			Bond Future	8.4100	8.4300	93.4880	93.3464	0.00
02/08/2007	R209 On 07-February-08			Bond Future	7.8900	7.9000	83.8648	83.7695	659.00
02/08/2007	R209 On 02-May-08			Bond Future	7.8400	7.8450	82.7627	82.6665	0.00
02/08/2007	R209 On 02-August-07			Bond Future	8.0000	7.9800	82.6741	82.8151	0.00
02/08/2007	R209 On 01-November-07			Bond Future	7.9400	7.9450	81.7168	81.6221	0.00
02/08/2007	TRT1 On 07-February-08			Index Future	258.6500	259.1550	258.6530	259.1550	0.00
02/08/2007	TRT1 On 02-August-07			Index Future	246.0600	246.0570	246.0570	246.0570	0.00
02/08/2007	TRT1 On 01-November-07			Index Future	252.0300	252.1740	252.0250	252.1740	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
03/08/2007	\$ / R On 17-March-08			Currency Future	7.3500	7.3392	7.3505	7.3392	4601.00
03/08/2007	\$ / R On 17-September-07			Currency Future	7.1500	7.1459	7.1522	7.1459	2220.00
03/08/2007	\$ / R On 14-December-07			Currency Future	7.2500	7.2401	7.2491	7.2401	17740.00
03/08/2007	ALBI On 07-February-08			Index Future	247.6500	261.1410	247.6460	261.1410	0.00
03/08/2007	ALBI On 01-November-07			Index Future	253.8000	254.1070	253.7950	254.1070	0.00
03/08/2007	CRD1 On 07-February-08			Index Future	112.1000	112.3200	112.0950	112.3200	0.00
03/08/2007	CRD1 On 01-November-07			Index Future	109.2200	109.4420	109.2230	109.4420	8.00
03/08/2007	GOVI On 07-February-08			jGovi	261.2400	261.8300	261.2360	261.8300	60.00
03/08/2007	GOVI On 02-May-08			jGovi	267.7000	268.3080	267.6990	268.3080	0.00
03/08/2007	GOVI On 01-November-07			jGovi	254.5400	255.1200	254.5430	255.1200	118.00
03/08/2007	ILBI On 07-February-08			Index Future	276.7000	291.8630	276.7020	291.8630	0.00
03/08/2007	ILBI On 01-November-07			Index Future	276.7000	284.0020	276.7020	284.0020	0.00
03/08/2007	J153 On 31-August-10			jSwap	10.0400	10.0010	0.0765	0.0753	0.00
03/08/2007	J157 On 15-September-15			jSwap	9.6800	9.6460	0.0254	0.0233	0.00
03/08/2007	J186 On 21-December-26			jSwap	8.9300	8.8710	0.1292	0.1245	0.00
03/08/2007	J201 On 22-December-14			jSwap	9.7700	9.7310	0.1194	0.1173	0.00
03/08/2007	J203 On 15-September-17			jSwap	9.5200	9.4940	0.1359	0.1341	0.00
03/08/2007	J204 On 21-December-18			jSwap	9.4400	9.4070	0.1344	0.1321	0.00
03/08/2007	J207 On 15-January-20			jSwap	9.3600	9.3220	0.0983	0.0955	0.00
03/08/2007	JBAR On 21-December-05			jBar	9.9300	0.0000	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
03/08/2007	JFRA On 07-February-08			jFra	10.3800	10.3310	0.0252	0.0251	0.00
03/08/2007	JFRA On 02-May-08			jFra	10.3900	10.3390	0.0269	0.0267	0.00
03/08/2007	JFRA On 23-August-07			jFra	10.1000	10.5670	0.0190	0.0199	0.00
03/08/2007	JFRA On 07-August-08			jFra	10.2900	10.2530	0.0250	0.0249	0.00
03/08/2007	JFRA On 01-November-07			jFra	10.3200	10.2700	0.0269	0.0268	0.00
03/08/2007	JFRA On 06-November-08			jFra	10.2500	10.1470	0.0249	0.0247	0.00
03/08/2007	JN02 On 07-February-08			jNote	10.1300	10.0770	0.1807	0.1798	0.00
03/08/2007	JN02 On 02-May-08			jNote	10.0500	9.9940	0.1808	0.1799	0.00
03/08/2007	JN02 On 01-November-07			jNote	10.2100	10.1480	0.1835	0.1826	0.00
03/08/2007	JN05 On 07-February-08			jNote	9.8000	9.7450	0.3827	0.3809	0.00
03/08/2007	JN05 On 02-May-08			jNote	9.7400	9.6840	0.3809	0.3790	0.00
03/08/2007	JN05 On 01-November-07			jNote	9.8700	9.8070	0.3846	0.3828	0.00
03/08/2007	JN10 On 07-February-08			jNote	9.3300	9.3010	0.5953	0.5943	0.00
03/08/2007	JN10 On 02-May-08			jNote	9.2800	9.2430	0.5939	0.5928	0.00
03/08/2007	JN10 On 01-November-07			jNote	9.3900	9.3590	0.5982	0.5972	0.00
03/08/2007	JROD On 31-January-08			jRod	10.1300	10.1260	0.0110	0.0105	0.00
03/08/2007	JROD On 29-February-08			jRod	9.9300	9.9220	0.0147	0.0142	0.00
03/08/2007	JROD On 31-March-08			jRod	10.1000	10.0890	0.0159	0.0154	0.00
03/08/2007	JROD On 31-August-07			jRod	9.2100	9.2170	0.0037	0.0033	0.00
03/08/2007	JROD On 28-September-07			jRod	9.4900	9.5060	0.0043	0.0039	0.00
03/08/2007	JROD On 31-October-07			jRod	9.8700	9.8990	0.0053	0.0049	0.00
03/08/2007	JROD On 30-November-07			jRod	9.6900	9.7030	0.0090	0.0086	0.00
03/08/2007	JROD On 31-December-07			jRod	9.9200	9.9200	0.0101	0.0097	0.00
03/08/2007	OTH1 On 07-February-08			Index Future	254.8000	255.6250	254.8000	255.6250	0.00
03/08/2007	OTH1 On 01-November-07			Index Future	248.2700	249.0750	248.2710	249.0750	12.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2007	R153 On 07-February-08			Bond Future	9.3400	9.2650	114.0464	114.2100	1665.00
03/08/2007	R153 On 02-May-08			Bond Future	9.2200	9.1500	110.1071	110.2574	0.00
03/08/2007	R153 On 01-November-07			Bond Future	9.3600	9.2850	111.2127	111.3924	160.00
03/08/2007	R157 On 07-February-08			Bond Future	8.6200	8.5750	132.3469	132.6043	343.00
03/08/2007	R157 On 02-May-08			Bond Future	8.5600	8.5200	128.4740	128.7258	0.00
03/08/2007	R157 On 01-November-07			Bond Future	8.6400	8.5950	129.2432	129.5078	261.00
03/08/2007	R186 On 07-February-08			Bond Future	8.2500	8.2100	122.8323	123.2733	0.00
03/08/2007	R186 On 02-May-08			Bond Future	8.1900	8.1500	125.8184	126.2602	0.00
03/08/2007	R186 On 01-November-07			Bond Future	8.3000	8.2600	124.8483	125.2894	0.00
03/08/2007	R196 On 07-February-08			Bond Future	9.4200	9.3330	105.1110	105.1981	0.00
03/08/2007	R196 On 02-May-08			Bond Future	9.3300	9.2310	102.3540	102.4282	0.00
03/08/2007	R196 On 01-November-07			Bond Future	9.5200	9.4490	102.4005	102.4906	0.00
03/08/2007	R201 On 07-February-08			Bond Future	8.5500	8.4950	102.2955	102.5532	0.00
03/08/2007	R201 On 02-May-08			Bond Future	8.4500	8.4000	104.7805	105.0330	0.00
03/08/2007	R201 On 01-November-07			Bond Future	8.6200	8.5700	103.9634	104.2271	91.00
03/08/2007	R203 On 07-February-08			Bond Future	8.4600	8.4150	102.0587	102.3162	0.00
03/08/2007	R203 On 02-May-08			Bond Future	8.3600	8.3200	100.4666	100.7221	0.00
03/08/2007	R203 On 01-November-07			Bond Future	8.5100	8.4650	99.4820	99.7430	0.00
03/08/2007	R204 On 07-February-08			Bond Future	8.4400	8.4000	98.0534	98.3289	0.00
03/08/2007	R204 On 02-May-08			Bond Future	8.3700	8.3300	100.4307	100.7044	0.00
03/08/2007	R204 On 01-November-07			Bond Future	8.5000	8.4600	99.4490	99.7270	0.00
03/08/2007	R206 On 07-February-08			Bond Future	8.5300	8.4800	95.8541	96.0765	0.00
03/08/2007	R206 On 02-May-08			Bond Future	8.4300	8.3800	98.1745	98.3915	0.00
03/08/2007	R206 On 01-November-07			Bond Future	8.6100	8.5600	97.0633	97.2921	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
03/08/2007	R207 On 07-February-08			Bond Future	8.3900	8.3500	92.0604	92.3417	0.00
03/08/2007	R207 On 02-May-08			Bond Future	8.3300	8.2900	94.2622	94.5422	0.00
03/08/2007	R207 On 01-November-07			Bond Future	8.4500	8.4100	93.2050	93.4880	0.00
03/08/2007	R209 On 07-February-08			Bond Future	7.9300	7.8900	83.4846	83.8648	659.00
03/08/2007	R209 On 02-May-08			Bond Future	7.8800	7.8350	82.3791	82.7627	0.00
03/08/2007	R209 On 01-November-07			Bond Future	7.9800	7.9350	81.3392	81.7168	0.00
03/08/2007	TRT1 On 07-February-08			Index Future	258.0600	258.6530	258.0600	258.6530	0.00
03/08/2007	TRT1 On 01-November-07			Index Future	251.4500	252.0250	251.4480	252.0250	400.00