



Derivatives Weekly Statistics Report

From 2007/08/06 To 2007/08/10

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2007	\$ / R On 17-March-08			Currency Future	7.3700	7.3505	7.3652	7.3505	4601.00
06/08/2007	\$ / R On 17-September-07			Currency Future	7.1600	7.1522	7.1630	7.1522	2220.00
06/08/2007	\$ / R On 14-December-07			Currency Future	7.2600	7.2491	7.2618	7.2491	18740.00
06/08/2007	ALBI On 07-February-08			Index Future	260.6400	247.6460	260.6380	247.6460	0.00
06/08/2007	ALBI On 01-November-07			Index Future	253.6100	253.7950	253.6060	253.7950	0.00
06/08/2007	CRD1 On 07-February-08			Index Future	112.0600	112.0950	112.0630	112.0950	0.00
06/08/2007	CRD1 On 01-November-07			Index Future	109.1900	109.2230	109.1920	109.2230	8.00
06/08/2007	GOVI On 07-February-08			jGovi	261.0700	261.2360	261.0730	261.2360	60.00
06/08/2007	GOVI On 02-May-08			jGovi	267.5300	267.6990	267.5310	267.6990	0.00
06/08/2007	GOVI On 01-November-07			jGovi	254.3800	254.5430	254.3840	254.5430	118.00
06/08/2007	ILBI On 07-February-08			Index Future	291.1500	276.7020	291.1500	276.7020	0.00
06/08/2007	ILBI On 01-November-07			Index Future	283.3000	276.7020	283.2950	276.7020	0.00
06/08/2007	J153 On 31-August-10			jSwap	10.0400	10.0410	0.0766	0.0765	0.00
06/08/2007	J157 On 15-September-15			jSwap	9.7200	9.6830	0.0274	0.0254	0.00
06/08/2007	J186 On 21-December-26			jSwap	8.9300	8.9270	0.1298	0.1292	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
06/08/2007	J201 On 22-December-14			jSwap	9.8000	9.7730	0.1211	0.1194	0.00
06/08/2007	J203 On 15-September-17			jSwap	9.5600	9.5230	0.1380	0.1359	0.00
06/08/2007	J204 On 21-December-18			jSwap	9.4600	9.4430	0.1358	0.1344	0.00
06/08/2007	J207 On 15-January-20			jSwap	9.3800	9.3630	0.0992	0.0983	0.00
06/08/2007	JBAR On 21-December-05			jBar	9.9300	9.9250	0.0000	0.0000	0.00
06/08/2007	JFRA On 07-February-08			jFra	10.3900	10.3770	0.0252	0.0252	0.00
06/08/2007	JFRA On 02-May-08			jFra	10.4000	10.3930	0.0269	0.0269	0.00
06/08/2007	JFRA On 23-August-07			jFra	10.0900	10.0980	0.0190	0.0190	0.00
06/08/2007	JFRA On 07-August-08			jFra	10.3500	10.2930	0.0252	0.0250	0.00
06/08/2007	JFRA On 01-November-07			jFra	10.3300	10.3160	0.0270	0.0269	0.00
06/08/2007	JFRA On 06-November-08			jFra	10.2500	10.2490	0.0249	0.0249	0.00
06/08/2007	JN02 On 07-February-08			jNote	10.1400	10.1330	0.1809	0.1807	0.00
06/08/2007	JN02 On 02-May-08			jNote	10.0600	10.0510	0.1809	0.1808	0.00
06/08/2007	JN02 On 01-November-07			jNote	10.2200	10.2080	0.1838	0.1835	0.00
06/08/2007	JN05 On 07-February-08			jNote	9.8400	9.8040	0.3838	0.3827	0.00
06/08/2007	JN05 On 02-May-08			jNote	9.7800	9.7440	0.3820	0.3809	0.00
06/08/2007	JN05 On 01-November-07			jNote	9.9000	9.8650	0.3856	0.3846	0.00
06/08/2007	JN10 On 07-February-08			jNote	9.3700	9.3330	0.5965	0.5953	0.00
06/08/2007	JN10 On 02-May-08			jNote	9.3100	9.2760	0.5949	0.5939	0.00
06/08/2007	JN10 On 01-November-07			jNote	9.4300	9.3910	0.5995	0.5982	0.00
06/08/2007	JROD On 31-January-08			jRod	10.1300	10.1300	0.0106	0.0110	0.00
06/08/2007	JROD On 29-February-08			jRod	9.9300	9.9280	0.0142	0.0147	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
06/08/2007	JROD On 31-March-08			jRod	10.1000	10.0970	0.0155	0.0159	0.00
06/08/2007	JROD On 31-August-07			jRod	9.1900	9.2060	0.0032	0.0037	0.00
06/08/2007	JROD On 28-September-07			jRod	9.4600	9.4850	0.0038	0.0043	0.00
06/08/2007	JROD On 31-October-07			jRod	9.8500	9.8720	0.0048	0.0053	0.00
06/08/2007	JROD On 30-November-07			jRod	9.6800	9.6920	0.0085	0.0090	0.00
06/08/2007	JROD On 31-December-07			jRod	9.9100	9.9160	0.0096	0.0101	0.00
06/08/2007	OTH1 On 07-February-08			Index Future	254.7100	254.8000	254.7110	254.8000	0.00
06/08/2007	OTH1 On 01-November-07			Index Future	248.1900	248.2710	248.1850	248.2710	12.00
06/08/2007	R153 On 07-February-08			Bond Future	9.3600	9.3350	113.9997	114.0464	1665.00
06/08/2007	R153 On 02-May-08			Bond Future	9.2400	9.2200	110.0642	110.1071	0.00
06/08/2007	R153 On 01-November-07			Bond Future	9.3800	9.3550	111.1614	111.2127	124.00
06/08/2007	R157 On 07-February-08			Bond Future	8.6400	8.6150	132.2185	132.3469	343.00
06/08/2007	R157 On 02-May-08			Bond Future	8.5800	8.5600	128.3484	128.4740	0.00
06/08/2007	R157 On 01-November-07			Bond Future	8.6600	8.6350	129.1111	129.2432	261.00
06/08/2007	R186 On 07-February-08			Bond Future	8.2800	8.2500	122.5032	122.8323	0.00
06/08/2007	R186 On 02-May-08			Bond Future	8.2200	8.1900	125.4887	125.8184	0.00
06/08/2007	R186 On 01-November-07			Bond Future	8.3300	8.3000	124.5190	124.8483	0.00
06/08/2007	R196 On 07-February-08			Bond Future	9.4400	9.4220	105.0905	105.1110	0.00
06/08/2007	R196 On 02-May-08			Bond Future	9.3500	9.3270	102.3378	102.3540	0.00
06/08/2007	R196 On 01-November-07			Bond Future	9.5500	9.5230	102.3738	102.4005	0.00
06/08/2007	R201 On 07-February-08			Bond Future	8.5700	8.5450	102.1927	102.2955	0.00
06/08/2007	R201 On 02-May-08			Bond Future	8.4700	8.4500	104.6797	104.7805	0.00
06/08/2007	R201 On 01-November-07			Bond Future	8.6400	8.6200	103.8581	103.9634	91.00
06/08/2007	R203 On 07-February-08			Bond Future	8.4800	8.4550	101.9303	102.0587	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
06/08/2007	R203 On 02-May-08			Bond Future	8.3800	8.3600	100.3392	100.4666	0.00
06/08/2007	R203 On 01-November-07			Bond Future	8.5300	8.5050	99.3519	99.4820	0.00
06/08/2007	R204 On 07-February-08			Bond Future	8.4600	8.4400	97.9160	98.0534	0.00
06/08/2007	R204 On 02-May-08			Bond Future	8.3900	8.3700	100.2942	100.4307	0.00
06/08/2007	R204 On 01-November-07			Bond Future	8.5200	8.5000	99.3104	99.4490	0.00
06/08/2007	R206 On 07-February-08			Bond Future	8.5500	8.5300	95.7653	95.8541	0.00
06/08/2007	R206 On 02-May-08			Bond Future	8.4500	8.4300	98.0878	98.1745	0.00
06/08/2007	R206 On 01-November-07			Bond Future	8.6300	8.6100	96.9720	97.0633	0.00
06/08/2007	R207 On 07-February-08			Bond Future	8.4100	8.3900	91.9201	92.0604	0.00
06/08/2007	R207 On 02-May-08			Bond Future	8.3500	8.3300	94.1226	94.2622	0.00
06/08/2007	R207 On 01-November-07			Bond Future	8.4700	8.4500	93.0640	93.2050	0.00
06/08/2007	R209 On 07-February-08			Bond Future	7.9300	7.9300	83.4846	83.4846	659.00
06/08/2007	R209 On 02-May-08			Bond Future	7.8800	7.8750	82.3791	82.3791	0.00
06/08/2007	R209 On 01-November-07			Bond Future	7.9800	7.9750	81.3392	81.3392	0.00
06/08/2007	TRT1 On 07-February-08			Index Future	257.9000	258.0600	257.9010	258.0600	0.00
06/08/2007	TRT1 On 01-November-07			Index Future	251.2900	251.4480	251.2940	251.4480	400.00
07/08/2007	\$ / R On 17-March-08			Currency Future	7.3200	7.3652	7.3184	7.3652	4601.00
07/08/2007	\$ / R On 17-September-07			Currency Future	7.1300	7.1630	7.1261	7.1630	2220.00
07/08/2007	\$ / R On 14-December-07			Currency Future	7.2200	7.2618	7.2208	7.2618	19240.00
07/08/2007	ALBI On 07-February-08			Index Future	261.2000	260.6380	261.1960	260.6380	0.00
07/08/2007	ALBI On 01-November-07			Index Future	254.1800	253.6060	254.1810	253.6060	0.00
07/08/2007	CRD1 On 07-February-08			Index Future	112.3500	112.0630	112.3510	112.0630	0.00
07/08/2007	CRD1 On 01-November-07			Index Future	109.4700	109.1920	109.4730	109.1920	8.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2007	GOVI On 07-February-08			jGovi	261.8900	261.0730	261.8870	261.0730	60.00
07/08/2007	GOVI On 02-May-08			jGovi	268.3700	267.5310	268.3660	267.5310	0.00
07/08/2007	GOVI On 01-November-07			jGovi	255.1800	254.3840	255.1790	254.3840	118.00
07/08/2007	ILBI On 07-February-08			Index Future	290.2400	291.1500	290.2390	291.1500	0.00
07/08/2007	ILBI On 01-November-07			Index Future	282.4400	283.2950	282.4440	283.2950	0.00
07/08/2007	J153 On 31-August-10			jSwap	10.0200	10.0440	0.0758	0.0766	0.00
07/08/2007	J157 On 15-September-15			jSwap	9.6400	9.7160	0.0227	0.0274	0.00
07/08/2007	J186 On 21-December-26			jSwap	8.8600	8.9340	0.1240	0.1298	0.00
07/08/2007	J201 On 22-December-14			jSwap	9.7300	9.8040	0.1172	0.1211	0.00
07/08/2007	J203 On 15-September-17			jSwap	9.4800	9.5560	0.1333	0.1380	0.00
07/08/2007	J204 On 21-December-18			jSwap	9.4000	9.4640	0.1315	0.1358	0.00
07/08/2007	J207 On 15-January-20			jSwap	9.3100	9.3770	0.0949	0.0992	0.00
07/08/2007	JBAR On 21-December-05			jBar	9.9300	9.9250	0.0000	0.0000	0.00
07/08/2007	JFRA On 07-February-08			jFra	10.3400	10.3920	0.0251	0.0252	0.00
07/08/2007	JFRA On 02-May-08			jFra	10.3200	10.4000	0.0267	0.0269	0.00
07/08/2007	JFRA On 23-August-07			jFra	10.0800	10.0880	0.0190	0.0190	0.00
07/08/2007	JFRA On 07-August-08			jFra	10.2500	10.3470	0.0249	0.0252	0.00
07/08/2007	JFRA On 01-November-07			jFra	10.2800	10.3310	0.0269	0.0270	0.00
07/08/2007	JFRA On 06-November-08			jFra	10.1500	10.2490	0.0247	0.0249	0.00
07/08/2007	JN02 On 07-February-08			jNote	10.0900	10.1430	0.1801	0.1809	0.00
07/08/2007	JN02 On 02-May-08			jNote	10.0200	10.0560	0.1803	0.1809	0.00

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07/08/2007	JN02 On 01-November-07			jNote	10.1600	10.2220	0.1827	0.1838	0.00
07/08/2007	JN05 On 07-February-08			jNote	9.7500	9.8360	0.3811	0.3838	0.00
07/08/2007	JN05 On 02-May-08			jNote	9.7000	9.7770	0.3794	0.3820	0.00
07/08/2007	JN05 On 01-November-07			jNote	9.8200	9.8950	0.3831	0.3856	0.00
07/08/2007	JN10 On 07-February-08			jNote	9.2800	9.3650	0.5932	0.5965	0.00
07/08/2007	JN10 On 02-May-08			jNote	9.2300	9.3060	0.5918	0.5949	0.00
07/08/2007	JN10 On 01-November-07			jNote	9.3400	9.4250	0.5962	0.5995	0.00
07/08/2007	JROD On 31-January-08			jRod	10.1200	10.1270	0.0105	0.0106	0.00
07/08/2007	JROD On 29-February-08			jRod	9.9200	9.9290	0.0142	0.0142	0.00
07/08/2007	JROD On 31-March-08			jRod	10.1000	10.1000	0.0154	0.0155	0.00
07/08/2007	JROD On 31-August-07			jRod	9.1900	9.1910	0.0032	0.0032	0.00
07/08/2007	JROD On 28-September-07			jRod	9.4500	9.4590	0.0038	0.0038	0.00
07/08/2007	JROD On 31-October-07			jRod	9.8300	9.8450	0.0047	0.0048	0.00
07/08/2007	JROD On 30-November-07			jRod	9.6700	9.6810	0.0085	0.0085	0.00
07/08/2007	JROD On 31-December-07			jRod	9.9000	9.9090	0.0096	0.0096	0.00
07/08/2007	OTH1 On 07-February-08			Index Future	255.7600	254.7110	255.7570	254.7110	0.00
07/08/2007	OTH1 On 01-November-07			Index Future	249.2100	248.1850	249.2060	248.1850	12.00
07/08/2007	R153 On 07-February-08			Bond Future	9.2700	9.3550	114.2100	113.9997	1665.00
07/08/2007	R153 On 02-May-08			Bond Future	9.1600	9.2400	110.2467	110.0642	0.00
07/08/2007	R153 On 01-November-07			Bond Future	9.3200	9.3750	111.3153	111.1614	124.00
07/08/2007	R157 On 07-February-08			Bond Future	8.5500	8.6350	132.7655	132.2185	343.00
07/08/2007	R157 On 02-May-08			Bond Future	8.5000	8.5800	128.8519	128.3484	0.00
07/08/2007	R157 On 01-November-07			Bond Future	8.5900	8.6550	129.5409	129.1111	261.00
07/08/2007	R186 On 07-February-08			Bond Future	8.2100	8.2800	123.3286	122.5032	0.00

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07/08/2007	R186 On 02-May-08			Bond Future	8.1500	8.2200	126.3156	125.4887	0.00
07/08/2007	R186 On 01-November-07			Bond Future	8.2600	8.3300	125.2894	124.5190	0.00
07/08/2007	R196 On 07-February-08			Bond Future	9.3600	9.4430	105.1707	105.0905	0.00
07/08/2007	R196 On 02-May-08			Bond Future	9.2600	9.3480	102.4035	102.3378	0.00
07/08/2007	R196 On 01-November-07			Bond Future	9.4700	9.5450	102.4602	102.3738	0.00
07/08/2007	R201 On 07-February-08			Bond Future	8.4800	8.5650	102.6306	102.1927	0.00
07/08/2007	R201 On 02-May-08			Bond Future	8.3900	8.4700	105.0836	104.6797	0.00
07/08/2007	R201 On 01-November-07			Bond Future	8.5700	8.6400	104.2271	103.8581	91.00
07/08/2007	R203 On 07-February-08			Bond Future	8.4000	8.4750	102.4452	101.9303	0.00
07/08/2007	R203 On 02-May-08			Bond Future	8.3200	8.3800	100.7541	100.3392	0.00
07/08/2007	R203 On 01-November-07			Bond Future	8.4700	8.5250	99.7430	99.3519	0.00
07/08/2007	R204 On 07-February-08			Bond Future	8.3800	8.4600	98.4671	97.9160	0.00
07/08/2007	R204 On 02-May-08			Bond Future	8.3100	8.3900	100.8416	100.2942	0.00
07/08/2007	R204 On 01-November-07			Bond Future	8.4500	8.5200	99.7966	99.3104	0.00
07/08/2007	R206 On 07-February-08			Bond Future	8.4700	8.5500	96.1434	95.7653	0.00
07/08/2007	R206 On 02-May-08			Bond Future	8.3600	8.4500	98.4785	98.0878	0.00
07/08/2007	R206 On 01-November-07			Bond Future	8.5700	8.6300	97.2692	96.9720	0.00
07/08/2007	R207 On 07-February-08			Bond Future	8.3500	8.4100	92.3769	91.9201	0.00
07/08/2007	R207 On 02-May-08			Bond Future	8.2800	8.3500	94.6124	94.1226	0.00
07/08/2007	R207 On 01-November-07			Bond Future	8.4100	8.4700	93.4880	93.0640	0.00
07/08/2007	R209 On 07-February-08			Bond Future	7.8500	7.9300	84.2479	83.4846	659.00
07/08/2007	R209 On 02-May-08			Bond Future	7.8000	7.8750	83.1007	82.3791	0.00
07/08/2007	R209 On 01-November-07			Bond Future	7.9100	7.9750	82.0018	81.3392	0.00

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07/08/2007	TRT1 On 07-February-08			Index Future	258.7100	257.9010	258.7120	257.9010	0.00
07/08/2007	TRT1 On 01-November-07			Index Future	252.0900	251.2940	252.0850	251.2940	400.00
08/08/2007	\$ / R On 17-March-08			Currency Future	7.2400	7.3184	7.2437	7.3184	4601.00
08/08/2007	\$ / R On 17-September-07			Currency Future	7.0600	7.1261	7.0567	7.1261	2220.00
08/08/2007	\$ / R On 14-December-07			Currency Future	7.1500	7.2208	7.1482	7.2208	19240.00
08/08/2007	ALBI On 07-February-08			Index Future	263.1100	261.1960	263.1130	261.1960	0.00
08/08/2007	ALBI On 01-November-07			Index Future	256.0700	254.1810	256.0710	254.1810	0.00
08/08/2007	CRD1 On 07-February-08			Index Future	112.8800	112.3510	112.8840	112.3510	0.00
08/08/2007	CRD1 On 01-November-07			Index Future	109.9900	109.4730	109.9930	109.4730	8.00
08/08/2007	GOVI On 07-February-08			jGovi	263.5600	261.8870	263.5585	261.8870	60.00
08/08/2007	GOVI On 02-May-08			jGovi	270.0800	268.3660	270.0790	268.3660	0.00
08/08/2007	GOVI On 01-November-07			jGovi	256.8100	255.1790	256.8110	255.1790	118.00
08/08/2007	ILBI On 07-February-08			Index Future	290.0100	290.2390	290.0090	290.2390	0.00
08/08/2007	ILBI On 01-November-07			Index Future	282.2500	282.4440	282.2470	282.4440	0.00
08/08/2007	J153 On 31-August-10			jSwap	9.9400	10.0170	0.0736	0.0758	0.00
08/08/2007	J157 On 15-September-15			jSwap	9.5300	9.6350	0.0167	0.0227	0.00
08/08/2007	J186 On 21-December-26			jSwap	8.6900	8.8630	0.1096	0.1240	0.00
08/08/2007	J201 On 22-December-14			jSwap	9.6200	9.7270	0.1119	0.1172	0.00
08/08/2007	J203 On 15-September-17			jSwap	9.3600	9.4790	0.1261	0.1333	0.00
08/08/2007	J204 On 21-December-18			jSwap	9.2700	9.3950	0.1232	0.1315	0.00
08/08/2007	J207 On 15-January-20			jSwap	9.1700	9.3120	0.0855	0.0949	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
08/08/2007	JBAR On 21-December-05			jBar	9.9600	9.9250	0.0000	0.0000	0.00
08/08/2007	JFRA On 07-February-08			jFra	10.2900	10.3410	0.0250	0.0251	0.00
08/08/2007	JFRA On 02-May-08			jFra	10.2800	10.3210	0.0266	0.0267	0.00
08/08/2007	JFRA On 23-August-07			jFra	10.1100	10.0770	0.0190	0.0190	0.00
08/08/2007	JFRA On 07-August-08			jFra	10.1700	10.2540	0.0247	0.0249	0.00
08/08/2007	JFRA On 01-November-07			jFra	10.2500	10.2840	0.0268	0.0269	0.00
08/08/2007	JFRA On 06-November-08			jFra	10.0600	10.1520	0.0245	0.0247	0.00
08/08/2007	JN02 On 07-February-08			jNote	10.0100	10.0920	0.1787	0.1801	0.00
08/08/2007	JN02 On 02-May-08			jNote	9.9200	10.0170	0.1786	0.1803	0.00
08/08/2007	JN02 On 01-November-07			jNote	10.0900	10.1590	0.1816	0.1827	0.00
08/08/2007	JN05 On 07-February-08			jNote	9.6400	9.7530	0.3775	0.3811	0.00
08/08/2007	JN05 On 02-May-08			jNote	9.5700	9.6950	0.3755	0.3794	0.00
08/08/2007	JN05 On 01-November-07			jNote	9.7000	9.8160	0.3795	0.3831	0.00
08/08/2007	JN10 On 07-February-08			jNote	9.1500	9.2820	0.5879	0.5932	0.00
08/08/2007	JN10 On 02-May-08			jNote	9.0900	9.2250	0.5862	0.5918	0.00
08/08/2007	JN10 On 01-November-07			jNote	9.2200	9.3430	0.5911	0.5962	0.00
08/08/2007	JROD On 31-January-08			jRod	10.1300	10.1190	0.0108	0.0105	0.00
08/08/2007	JROD On 29-February-08			jRod	9.9200	9.9240	0.0144	0.0142	0.00
08/08/2007	JROD On 31-March-08			jRod	10.0900	10.0950	0.0156	0.0154	0.00
08/08/2007	JROD On 31-August-07			jRod	9.1800	9.1850	0.0034	0.0032	0.00
08/08/2007	JROD On 28-September-07			jRod	9.4600	9.4490	0.0040	0.0038	0.00
08/08/2007	JROD On 31-October-07			jRod	9.8500	9.8320	0.0050	0.0047	0.00
08/08/2007	JROD On 30-November-07			jRod	9.6900	9.6740	0.0087	0.0085	0.00
08/08/2007	JROD On 31-December-07			jRod	9.9100	9.9010	0.0099	0.0096	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
08/08/2007	OTH1 On 07-February-08			Index Future	258.1300	255.7570	258.1310	255.7570	0.00
08/08/2007	OTH1 On 01-November-07			Index Future	251.5200	249.2060	251.5220	249.2060	12.00
08/08/2007	R153 On 07-February-08			Bond Future	9.1500	9.2650	114.4912	114.2100	1665.00
08/08/2007	R153 On 02-May-08			Bond Future	9.0400	9.1550	110.5050	110.2467	0.00
08/08/2007	R153 On 01-November-07			Bond Future	9.2000	9.3150	111.6240	111.3153	70.00
08/08/2007	R157 On 07-February-08			Bond Future	8.4100	8.5500	133.6734	132.7655	343.00
08/08/2007	R157 On 02-May-08			Bond Future	8.3600	8.5000	129.7393	128.8519	0.00
08/08/2007	R157 On 01-November-07			Bond Future	8.4500	8.5900	130.4732	129.5409	261.00
08/08/2007	R186 On 07-February-08			Bond Future	8.0500	8.2050	125.1183	123.3286	0.00
08/08/2007	R186 On 02-May-08			Bond Future	7.9900	8.1450	128.1081	126.3156	0.00
08/08/2007	R186 On 01-November-07			Bond Future	8.1000	8.2600	127.0786	125.2894	0.00
08/08/2007	R196 On 07-February-08			Bond Future	9.1700	9.3610	105.3618	105.1707	0.00
08/08/2007	R196 On 02-May-08			Bond Future	9.0500	9.2630	102.5660	102.4035	0.00
08/08/2007	R196 On 01-November-07			Bond Future	9.3200	9.4740	102.6480	102.4602	0.00
08/08/2007	R201 On 07-February-08			Bond Future	8.3500	8.4800	103.3050	102.6306	0.00
08/08/2007	R201 On 02-May-08			Bond Future	8.2600	8.3900	105.7443	105.0836	0.00
08/08/2007	R201 On 01-November-07			Bond Future	8.4400	8.5700	104.9169	104.2271	91.00
08/08/2007	R203 On 07-February-08			Bond Future	8.2600	8.3950	103.3549	102.4452	0.00
08/08/2007	R203 On 02-May-08			Bond Future	8.1800	8.3150	101.6552	100.7541	0.00
08/08/2007	R203 On 01-November-07			Bond Future	8.3300	8.4650	100.6637	99.7430	0.00
08/08/2007	R204 On 07-February-08			Bond Future	8.2400	8.3800	99.4416	98.4671	0.00
08/08/2007	R204 On 02-May-08			Bond Future	8.1700	8.3100	101.8095	100.8416	0.00
08/08/2007	R204 On 01-November-07			Bond Future	8.3100	8.4500	100.7790	99.7966	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
08/08/2007	R206 On 07-February-08			Bond Future	8.3400	8.4650	96.7252	96.1434	0.00
08/08/2007	R206 On 02-May-08			Bond Future	8.2300	8.3600	99.0463	98.4785	0.00
08/08/2007	R206 On 01-November-07			Bond Future	8.4400	8.5650	97.8671	97.2692	0.00
08/08/2007	R207 On 07-February-08			Bond Future	8.1800	8.3450	93.5861	92.3769	0.00
08/08/2007	R207 On 02-May-08			Bond Future	8.1100	8.2800	95.8163	94.6124	0.00
08/08/2007	R207 On 01-November-07			Bond Future	8.2400	8.4100	94.7038	93.4880	0.00
08/08/2007	R209 On 07-February-08			Bond Future	7.6800	7.8500	85.9090	84.2479	659.00
08/08/2007	R209 On 02-May-08			Bond Future	7.6300	7.8000	84.7750	83.1007	0.00
08/08/2007	R209 On 01-November-07			Bond Future	7.7400	7.9050	83.6485	82.0018	0.00
08/08/2007	TRT1 On 07-February-08			Index Future	260.3800	258.7120	260.3820	258.7120	0.00
08/08/2007	TRT1 On 01-November-07			Index Future	253.7200	252.0850	253.7160	252.0850	400.00
10/08/2007	\$ / R On 17-March-08			Currency Future	7.4300	7.2437	7.4276	7.2437	4601.00
10/08/2007	\$ / R On 17-September-07			Currency Future	7.2300	7.0567	7.2305	7.0567	2220.00
10/08/2007	\$ / R On 14-December-07			Currency Future	7.3300	7.1482	7.3256	7.1482	19240.00
10/08/2007	ALBI On 07-February-08			Index Future	261.9100	263.1130	261.9140	263.1130	0.00
10/08/2007	ALBI On 01-November-07			Index Future	254.8600	256.0710	254.8550	256.0710	0.00
10/08/2007	CRD1 On 07-February-08			Index Future	112.3500	112.8840	112.3540	112.8840	0.00
10/08/2007	CRD1 On 01-November-07			Index Future	109.4800	109.9930	109.4780	109.9930	8.00
10/08/2007	GOVI On 07-February-08			jGovi	262.1800	263.5585	262.1795	263.5585	60.00
10/08/2007	GOVI On 02-May-08			jGovi	268.6700	270.0790	268.6655	270.0790	0.00
10/08/2007	GOVI On 01-November-07			jGovi	255.4700	256.8110	255.4695	256.8110	118.00
10/08/2007	ILBI On 07-February-08			Index Future	289.8500	290.0090	289.8460	290.0090	0.00
10/08/2007	ILBI On 01-November-07			Index Future	282.0300	282.2470	282.0340	282.2470	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
10/08/2007	J153 On 31-August-10			jSwap	10.0400	9.9410	0.0765	0.0736	0.00
10/08/2007	J157 On 15-September-15			jSwap	9.6400	9.5330	0.0227	0.0167	0.00
10/08/2007	J186 On 21-December-26			jSwap	8.8000	8.6930	0.1188	0.1096	0.00
10/08/2007	J201 On 22-December-14			jSwap	9.7300	9.6170	0.1175	0.1119	0.00
10/08/2007	J203 On 15-September-17			jSwap	9.4600	9.3630	0.1320	0.1261	0.00
10/08/2007	J204 On 21-December-18			jSwap	9.3700	9.2650	0.1297	0.1232	0.00
10/08/2007	J207 On 15-January-20			jSwap	9.2800	9.1740	0.0927	0.0855	0.00
10/08/2007	JBAR On 21-December-05			jBar	9.9800	9.9630	0.0000	0.0000	0.00
10/08/2007	JFRA On 07-February-08			jFra	10.4000	10.2900	0.0253	0.0250	0.00
10/08/2007	JFRA On 02-May-08			jFra	10.4000	10.2760	0.0269	0.0266	0.00
10/08/2007	JFRA On 23-August-07			jFra	10.1100	10.1130	0.0190	0.0190	0.00
10/08/2007	JFRA On 07-August-08			jFra	10.2900	10.1700	0.0250	0.0247	0.00
10/08/2007	JFRA On 01-November-07			jFra	10.3200	10.2510	0.0270	0.0268	0.00
10/08/2007	JFRA On 06-November-08			jFra	10.1600	10.0580	0.0247	0.0245	0.00
10/08/2007	JN02 On 07-February-08			jNote	10.1200	10.0050	0.1805	0.1787	0.00
10/08/2007	JN02 On 02-May-08			jNote	10.0400	9.9160	0.1806	0.1786	0.00
10/08/2007	JN02 On 01-November-07			jNote	10.1900	10.0860	0.1832	0.1816	0.00
10/08/2007	JN05 On 07-February-08			jNote	9.7800	9.6350	0.3817	0.3775	0.00
10/08/2007	JN05 On 02-May-08			jNote	9.7100	9.5700	0.3797	0.3755	0.00
10/08/2007	JN05 On 01-November-07			jNote	9.8400	9.7020	0.3838	0.3795	0.00
10/08/2007	JN10 On 07-February-08			jNote	9.2600	9.1520	0.5917	0.5879	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
10/08/2007	JN10 On 02-May-08			jNote	9.1900	9.0890	0.5901	0.5862	0.00
10/08/2007	JN10 On 01-November-07			jNote	9.3200	9.2170	0.5947	0.5911	0.00
10/08/2007	JROD On 31-January-08			jRod	10.1200	10.1270	0.0110	0.0108	0.00
10/08/2007	JROD On 29-February-08			jRod	9.9200	9.9240	0.0146	0.0144	0.00
10/08/2007	JROD On 31-March-08			jRod	10.0900	10.0890	0.0158	0.0156	0.00
10/08/2007	JROD On 31-August-07			jRod	9.1700	9.1840	0.0037	0.0034	0.00
10/08/2007	JROD On 28-September-07			jRod	9.4300	9.4560	0.0042	0.0040	0.00
10/08/2007	JROD On 31-October-07			jRod	9.8300	9.8530	0.0051	0.0050	0.00
10/08/2007	JROD On 30-November-07			jRod	9.6800	9.6880	0.0089	0.0087	0.00
10/08/2007	JROD On 31-December-07			jRod	9.9000	9.9140	0.0100	0.0099	0.00
10/08/2007	OTH1 On 07-February-08			Index Future	256.6400	258.1310	256.6400	258.1310	0.00
10/08/2007	OTH1 On 01-November-07			Index Future	250.0700	251.5220	250.0720	251.5220	12.00
10/08/2007	R153 On 07-February-08			Bond Future	9.3000	9.1450	114.1398	114.4912	1665.00
10/08/2007	R153 On 02-May-08			Bond Future	9.1900	9.0350	110.1822	110.5050	0.00
10/08/2007	R153 On 01-November-07			Bond Future	9.3500	9.1950	111.2383	111.6240	70.00
10/08/2007	R157 On 07-February-08			Bond Future	8.5200	8.4100	132.9593	133.6734	343.00
10/08/2007	R157 On 02-May-08			Bond Future	8.4700	8.3600	129.0413	129.7393	0.00
10/08/2007	R157 On 01-November-07			Bond Future	8.5600	8.4500	129.7399	130.4732	261.00
10/08/2007	R186 On 07-February-08			Bond Future	8.1300	8.0450	124.2185	125.1183	0.00
10/08/2007	R186 On 02-May-08			Bond Future	8.0700	7.9850	127.2069	128.1081	0.00
10/08/2007	R186 On 01-November-07			Bond Future	8.1800	8.1000	126.1790	127.0786	0.00
10/08/2007	R196 On 07-February-08			Bond Future	9.3800	9.1660	105.1521	105.3618	0.00
10/08/2007	R196 On 02-May-08			Bond Future	9.2800	9.0530	102.3926	102.5660	0.00
10/08/2007	R196 On 01-November-07			Bond Future	9.5100	9.3200	102.4224	102.6480	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
10/08/2007	R201 On 07-February-08			Bond Future	8.4600	8.3500	102.7340	103.3050	0.00
10/08/2007	R201 On 02-May-08			Bond Future	8.3700	8.2600	105.1849	105.7443	0.00
10/08/2007	R201 On 01-November-07			Bond Future	8.5500	8.4400	104.3329	104.9169	91.00
10/08/2007	R203 On 07-February-08			Bond Future	8.3600	8.2550	102.7041	103.3549	0.00
10/08/2007	R203 On 02-May-08			Bond Future	8.2800	8.1750	101.0105	101.6552	0.00
10/08/2007	R203 On 01-November-07			Bond Future	8.4300	8.3250	100.0050	100.6637	0.00
10/08/2007	R204 On 07-February-08			Bond Future	8.3400	8.2400	98.7442	99.4416	0.00
10/08/2007	R204 On 02-May-08			Bond Future	8.2700	8.1700	101.1169	101.8095	0.00
10/08/2007	R204 On 01-November-07			Bond Future	8.4100	8.3100	100.0759	100.7790	0.00
10/08/2007	R206 On 07-February-08			Bond Future	8.4500	8.3350	96.2326	96.7252	0.00
10/08/2007	R206 On 02-May-08			Bond Future	8.3400	8.2300	98.5656	99.0463	0.00
10/08/2007	R206 On 01-November-07			Bond Future	8.5500	8.4350	97.3609	97.8671	0.00
10/08/2007	R207 On 07-February-08			Bond Future	8.2800	8.1750	92.8722	93.5861	0.00
10/08/2007	R207 On 02-May-08			Bond Future	8.2100	8.1100	95.1056	95.8163	0.00
10/08/2007	R207 On 01-November-07			Bond Future	8.3400	8.2400	93.9860	94.7038	0.00
10/08/2007	R209 On 07-February-08			Bond Future	7.7400	7.6800	85.3166	85.9090	659.00
10/08/2007	R209 On 02-May-08			Bond Future	7.6900	7.6300	84.1779	84.7750	0.00
10/08/2007	R209 On 01-November-07			Bond Future	7.8000	7.7350	83.0612	83.6485	0.00
10/08/2007	TRT1 On 07-February-08			Index Future	259.0200	260.3820	259.0170	260.3820	0.00
10/08/2007	TRT1 On 01-November-07			Index Future	252.3900	253.7160	252.3880	253.7160	400.00