



# Derivatives Weekly Statistics Report

From 2007/10/08 To 2007/10/12

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2007	\$ / R On 17-March-08			Currency Future	7.0200	6.9992	7.0228	6.9992	12131.00
08/10/2007	\$ / R On 13-June-08			Currency Future	7.1200	7.1001	7.1221	7.1001	0.00
08/10/2007	\$ / R On 14-December-07			Currency Future	6.9300	6.9028	6.9276	6.9028	24661.00
08/10/2007	£ / R On 17-March-08			Currency Future	14.2500	14.2335	14.2505	14.2335	0.00
08/10/2007	£ / R On 13-June-08			Currency Future	14.4200	14.4029	14.4160	14.4029	0.00
08/10/2007	£ / R On 14-December-07			Currency Future	14.0900	14.0704	14.0907	14.0704	0.00
08/10/2007	€ / R On 17-March-08			Currency Future	9.9000	9.9207	9.9032	9.9207	0.00
08/10/2007	€ / R On 13-June-08			Currency Future	10.0500	10.0732	10.0529	10.0732	0.00
08/10/2007	€ / R On 14-December-07			Currency Future	9.7600	9.7736	9.7580	9.7736	0.00
08/10/2007	ALBI On 07-February-08			Index Future	266.2300	265.4350	266.2300	265.4350	0.00
08/10/2007	ALBI On 02-May-08			Index Future	272.5800	271.7860	272.5810	271.7860	0.00
08/10/2007	ALBI On 07-August-08			Index Future	280.1100	279.3270	280.1070	279.3270	0.00
08/10/2007	ALBI On 01-November-07			Index Future	259.0600	258.7290	259.0640	258.7290	166.00
08/10/2007	ALBI On 06-November-08			Index Future	287.1900	286.4190	287.1850	286.4190	0.00
08/10/2007	CRD1 On 07-February-08			Index Future	114.1200	114.0250	114.1190	114.0250	0.00
08/10/2007	CRD1 On 01-November-07			Index Future	111.1300	111.0360	111.1280	111.0360	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
08/10/2007	GOVI On 07-February-08			jGovi	266.9200	266.6890	266.9170	266.6890	4.00
08/10/2007	GOVI On 02-May-08			jGovi	273.6600	273.4240	273.6570	273.4240	0.00
08/10/2007	GOVI On 01-November-07			jGovi	259.9200	259.7000	259.9210	259.7000	60.00
08/10/2007	ILBI On 07-February-08			Index Future	291.3400	290.2140	291.3350	290.2140	0.00
08/10/2007	ILBI On 01-November-07			Index Future	283.4900	282.3790	283.4930	282.3790	0.00
08/10/2007	J153 On 31-August-10			jSwap	9.8300	9.8990	0.0598	0.0614	0.00
08/10/2007	J157 On 15-September-15			jSwap	9.2500	9.3120	0.0001	0.0034	0.00
08/10/2007	J186 On 21-December-26			jSwap	8.4000	8.4650	0.0859	0.0914	0.00
08/10/2007	J201 On 22-December-14			jSwap	9.3200	9.3870	0.0988	0.1020	0.00
08/10/2007	J203 On 15-September-17			jSwap	9.1000	9.1680	0.1034	0.1071	0.00
08/10/2007	J204 On 21-December-18			jSwap	9.0200	9.0850	0.1093	0.1134	0.00
08/10/2007	J207 On 15-January-20			jSwap	8.9200	8.9860	0.0691	0.0736	0.00
08/10/2007	JBAR On 21-December-05			jBar	10.3200	10.3170	10.3170	10.3170	0.00
08/10/2007	JFRA On 07-February-08			jFra	10.3500	10.3850	0.0252	0.0252	0.00
08/10/2007	JFRA On 02-May-08			jFra	10.3000	10.3440	0.0266	0.0267	0.00
08/10/2007	JFRA On 07-August-08			jFra	10.1400	10.2020	0.0247	0.0248	0.00
08/10/2007	JFRA On 01-November-07			jFra	10.3200	10.3440	0.0269	0.0270	0.00
08/10/2007	JFRA On 06-November-08			jFra	9.9400	9.9600	0.0242	0.0242	0.00
08/10/2007	JN02 On 07-February-08			jNote	9.8000	9.8630	0.1752	0.1762	0.00
08/10/2007	JN02 On 02-May-08			jNote	9.6300	9.7050	0.1739	0.1751	0.00
08/10/2007	JN02 On 01-November-07			jNote	9.9600	10.0080	0.1793	0.1802	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
08/10/2007	JN05 On 07-February-08			jNote	9.2600	9.3310	0.3654	0.3677	0.00
08/10/2007	JN05 On 02-May-08			jNote	9.1700	9.2450	0.3629	0.3652	0.00
08/10/2007	JN05 On 01-November-07			jNote	9.3500	9.4220	0.3680	0.3703	0.00
08/10/2007	JN10 On 07-February-08			jNote	8.9000	8.9640	0.5788	0.5814	0.00
08/10/2007	JN10 On 02-May-08			jNote	8.8200	8.8920	0.5768	0.5795	0.00
08/10/2007	JN10 On 01-November-07			jNote	8.9800	9.0390	0.5824	0.5849	0.00
08/10/2007	JROD On 31-January-08			jRod	10.0600	10.0770	0.0104	0.0110	0.00
08/10/2007	JROD On 29-February-08			jRod	10.2500	10.2680	0.0112	0.0117	0.00
08/10/2007	JROD On 31-March-08			jRod	10.3900	10.3990	0.0119	0.0124	0.00
08/10/2007	JROD On 31-October-07			jRod	9.6300	9.6460	0.0043	0.0049	0.00
08/10/2007	JROD On 30-November-07			jRod	9.9300	9.9600	0.0050	0.0055	0.00
08/10/2007	JROD On 31-December-07			jRod	10.2200	10.2560	0.0058	0.0064	0.00
08/10/2007	OTH1 On 07-February-08			Index Future	262.0900	261.8050	262.0910	261.8050	0.00
08/10/2007	OTH1 On 01-November-07			Index Future	255.2200	254.9430	255.2220	254.9430	12.00
08/10/2007	R153 On 07-February-08			Bond Future	8.7500	8.7560	115.4331	115.4093	6220.00
08/10/2007	R153 On 02-May-08			Bond Future	8.6800	8.6870	111.2806	111.2589	0.00
08/10/2007	R153 On 01-November-07			Bond Future	8.8200	8.8340	112.5853	112.5592	3674.00
08/10/2007	R157 On 07-February-08			Bond Future	8.1000	8.1130	135.6943	135.6279	3580.00
08/10/2007	R157 On 02-May-08			Bond Future	8.0500	8.0560	131.7596	131.6946	0.00
08/10/2007	R157 On 01-November-07			Bond Future	8.1700	8.1830	132.3446	132.2764	2660.00
08/10/2007	R186 On 07-February-08			Bond Future	7.8700	7.8840	127.0752	126.9594	0.00
08/10/2007	R186 On 02-May-08			Bond Future	7.8300	7.8350	129.9403	129.8246	0.00
08/10/2007	R186 On 01-November-07			Bond Future	7.9300	7.9440	128.9775	128.8619	0.00
08/10/2007	R196 On 07-February-08			Bond Future	8.9300	8.9370	105.5958	105.5870	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
08/10/2007	R196 On 02-May-08			Bond Future	8.7200	8.7330	102.8262	102.8145	0.00
08/10/2007	R196 On 01-November-07			Bond Future	9.2300	9.2320	102.7604	102.7555	0.00
08/10/2007	R201 On 07-February-08			Bond Future	8.1200	8.1230	104.4961	104.4961	0.00
08/10/2007	R201 On 02-May-08			Bond Future	8.0500	8.0450	106.8488	106.8488	0.00
08/10/2007	R201 On 01-November-07			Bond Future	8.2200	8.2160	106.1196	106.1196	910.00
08/10/2007	R203 On 07-February-08			Bond Future	8.0300	8.0360	104.8664	104.7998	0.00
08/10/2007	R203 On 02-May-08			Bond Future	7.9600	7.9720	103.0466	102.9807	0.00
08/10/2007	R203 On 01-November-07			Bond Future	8.1000	8.1110	102.1604	102.0930	0.00
08/10/2007	R204 On 07-February-08			Bond Future	8.0000	8.0100	101.1424	101.0707	380.00
08/10/2007	R204 On 02-May-08			Bond Future	7.9400	7.9510	103.4200	103.3490	0.00
08/10/2007	R204 On 01-November-07			Bond Future	8.0700	8.0810	102.4868	102.4146	0.00
08/10/2007	R206 On 07-February-08			Bond Future	8.1100	8.1200	97.7426	97.6971	0.00
08/10/2007	R206 On 02-May-08			Bond Future	8.0300	8.0370	99.9411	99.8968	0.00
08/10/2007	R206 On 01-November-07			Bond Future	8.2100	8.2230	98.8990	98.8522	0.00
08/10/2007	R207 On 07-February-08			Bond Future	7.9600	7.9730	95.1238	95.0505	0.00
08/10/2007	R207 On 02-May-08			Bond Future	7.9100	7.9190	97.2668	97.1940	0.00
08/10/2007	R207 On 01-November-07			Bond Future	8.0300	8.0420	96.2210	96.1473	0.00
08/10/2007	R209 On 07-February-08			Bond Future	7.5400	7.5520	87.2979	87.1960	6590.00
08/10/2007	R209 On 02-May-08			Bond Future	7.5000	7.5080	86.1132	86.0106	0.00
08/10/2007	R209 On 01-November-07			Bond Future	7.6000	7.6060	85.0355	84.9344	0.00
08/10/2007	TRT1 On 07-February-08			Index Future	263.7200	263.4890	263.7160	263.4890	0.00
08/10/2007	TRT1 On 01-November-07			Index Future	256.8000	256.5830	256.8040	256.5830	400.00
09/10/2007	\$/ R On 17-March-08			Currency Future	7.0100	7.0228	7.0119	7.0228	15144.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2007	\$ / R On 13-June-08			Currency Future	7.1100	7.1221	7.1107	7.1221	0.00
09/10/2007	\$ / R On 14-December-07			Currency Future	6.9200	6.9276	6.9161	6.9276	24681.00
09/10/2007	£ / R On 17-March-08			Currency Future	14.2000	14.2505	14.1977	14.2505	0.00
09/10/2007	£ / R On 13-June-08			Currency Future	14.3600	14.4160	14.3615	14.4160	0.00
09/10/2007	£ / R On 14-December-07			Currency Future	14.0400	14.0907	14.0369	14.0907	0.00
09/10/2007	€ / R On 17-March-08			Currency Future	9.9000	9.9032	9.9023	9.9032	0.00
09/10/2007	€ / R On 13-June-08			Currency Future	10.0500	10.0529	10.0521	10.0529	0.00
09/10/2007	€ / R On 14-December-07			Currency Future	9.7600	9.7580	9.7558	9.7580	0.00
09/10/2007	ALBI On 07-February-08			Index Future	266.1100	266.2300	266.1110	266.2300	0.00
09/10/2007	ALBI On 02-May-08			Index Future	272.4500	272.5810	272.4510	272.5810	0.00
09/10/2007	ALBI On 07-August-08			Index Future	279.9700	280.1070	279.9700	280.1070	0.00
09/10/2007	ALBI On 01-November-07			Index Future	258.9500	259.0640	258.9490	259.0640	166.00
09/10/2007	ALBI On 06-November-08			Index Future	287.0500	287.1850	287.0540	287.1850	0.00
09/10/2007	CRD1 On 07-February-08			Index Future	114.1000	114.1190	114.1030	114.1190	0.00
09/10/2007	CRD1 On 01-November-07			Index Future	111.1100	111.1280	111.1130	111.1280	8.00
09/10/2007	GOVI On 07-February-08			jGovi	266.8800	266.9170	266.8815	266.9170	4.00
09/10/2007	GOVI On 02-May-08			jGovi	273.6200	273.6570	273.6210	273.6570	0.00
09/10/2007	GOVI On 01-November-07			jGovi	259.8900	259.9210	259.8875	259.9210	60.00
09/10/2007	ILBI On 07-February-08			Index Future	291.3700	291.3350	291.3670	291.3350	0.00
09/10/2007	ILBI On 01-November-07			Index Future	283.5300	283.4930	283.5250	283.4930	0.00
09/10/2007	J153 On 31-August-10			jSwap	9.8400	9.8330	0.0600	0.0598	0.00
09/10/2007	J157 On 15-September-15			jSwap	9.2400	9.2480	0.0006	0.0001	0.00
09/10/2007	J186 On 21-December-26			jSwap	8.4200	8.4030	0.0875	0.0859	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2007	J201 On 22-December-14			jSwap	9.3200	9.3230	0.0986	0.0988	0.00
09/10/2007	J203 On 15-September-17			jSwap	9.1000	9.1040	0.1029	0.1034	0.00
09/10/2007	J204 On 21-December-18			jSwap	9.0200	9.0220	0.1088	0.1093	0.00
09/10/2007	J207 On 15-January-20			jSwap	8.9200	8.9210	0.0687	0.0691	0.00
09/10/2007	JBAR On 21-December-05			jBar	10.3000	10.3170	10.3040	10.3170	0.00
09/10/2007	JFRA On 07-February-08			jFra	10.3400	10.3500	0.0251	0.0252	0.00
09/10/2007	JFRA On 02-May-08			jFra	10.2900	10.2960	0.0266	0.0266	0.00
09/10/2007	JFRA On 07-August-08			jFra	10.1600	10.1410	0.0247	0.0247	0.00
09/10/2007	JFRA On 01-November-07			jFra	10.3100	10.3160	0.0269	0.0269	0.00
09/10/2007	JFRA On 06-November-08			jFra	9.9000	9.9430	0.0241	0.0242	0.00
09/10/2007	JN02 On 07-February-08			jNote	9.8000	9.8010	0.1752	0.1752	0.00
09/10/2007	JN02 On 02-May-08			jNote	9.6400	9.6320	0.1740	0.1739	0.00
09/10/2007	JN02 On 01-November-07			jNote	9.9500	9.9570	0.1792	0.1793	0.00
09/10/2007	JN05 On 07-February-08			jNote	9.2600	9.2570	0.3654	0.3654	0.00
09/10/2007	JN05 On 02-May-08			jNote	9.1700	9.1700	0.3629	0.3629	0.00
09/10/2007	JN05 On 01-November-07			jNote	9.3500	9.3500	0.3681	0.3680	0.00
09/10/2007	JN10 On 07-February-08			jNote	8.8900	8.8980	0.5784	0.5788	0.00
09/10/2007	JN10 On 02-May-08			jNote	8.8200	8.8240	0.5763	0.5768	0.00
09/10/2007	JN10 On 01-November-07			jNote	8.9700	8.9750	0.5819	0.5824	0.00
09/10/2007	JROD On 31-January-08			jRod	10.0500	10.0620	0.0104	0.0104	0.00
09/10/2007	JROD On 29-February-08			jRod	10.2500	10.2540	0.0111	0.0112	0.00
09/10/2007	JROD On 31-March-08			jRod	10.3800	10.3860	0.0119	0.0119	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2007	JROD On 31-October-07			jRod	9.6300	9.6330	0.0043	0.0043	0.00
09/10/2007	JROD On 30-November-07			jRod	9.9200	9.9320	0.0050	0.0050	0.00
09/10/2007	JROD On 31-December-07			jRod	10.2000	10.2230	0.0058	0.0058	0.00
09/10/2007	OTH1 On 07-February-08			Index Future	261.9900	262.0910	261.9850	262.0910	0.00
09/10/2007	OTH1 On 01-November-07			Index Future	255.1200	255.2220	255.1190	255.2220	12.00
09/10/2007	R153 On 07-February-08			Bond Future	8.7600	8.7460	115.4093	115.4331	6220.00
09/10/2007	R153 On 02-May-08			Bond Future	8.6900	8.6770	111.2589	111.2806	0.00
09/10/2007	R153 On 01-November-07			Bond Future	8.8300	8.8240	112.5592	112.5853	3890.00
09/10/2007	R157 On 07-February-08			Bond Future	8.1000	8.1030	135.6943	135.6943	3580.00
09/10/2007	R157 On 02-May-08			Bond Future	8.0500	8.0460	131.7596	131.7596	0.00
09/10/2007	R157 On 01-November-07			Bond Future	8.1700	8.1730	132.3446	132.3446	2660.00
09/10/2007	R186 On 07-February-08			Bond Future	7.8700	7.8740	127.0752	127.0752	0.00
09/10/2007	R186 On 02-May-08			Bond Future	7.8300	7.8250	129.9403	129.9403	0.00
09/10/2007	R186 On 01-November-07			Bond Future	7.9300	7.9340	128.9775	128.9775	0.00
09/10/2007	R196 On 07-February-08			Bond Future	8.9500	8.9280	105.5761	105.5958	0.00
09/10/2007	R196 On 02-May-08			Bond Future	8.7400	8.7180	102.8075	102.8262	0.00
09/10/2007	R196 On 01-November-07			Bond Future	9.2400	9.2280	102.7445	102.7604	0.00
09/10/2007	R201 On 07-February-08			Bond Future	8.1200	8.1230	104.4961	104.4961	0.00
09/10/2007	R201 On 02-May-08			Bond Future	8.0500	8.0450	106.8488	106.8488	0.00
09/10/2007	R201 On 01-November-07			Bond Future	8.2200	8.2160	106.1196	106.1196	910.00
09/10/2007	R203 On 07-February-08			Bond Future	8.0300	8.0260	104.8664	104.8664	0.00
09/10/2007	R203 On 02-May-08			Bond Future	7.9600	7.9620	103.0466	103.0466	0.00
09/10/2007	R203 On 01-November-07			Bond Future	8.1000	8.1010	102.1604	102.1604	0.00

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09/10/2007	R204 On 07-February-08			Bond Future	8.0000	8.0000	101.1424	101.1424	380.00
09/10/2007	R204 On 02-May-08			Bond Future	7.9400	7.9410	103.4200	103.4200	0.00
09/10/2007	R204 On 01-November-07			Bond Future	8.0700	8.0710	102.4868	102.4868	0.00
09/10/2007	R206 On 07-February-08			Bond Future	8.1200	8.1100	97.6971	97.7426	0.00
09/10/2007	R206 On 02-May-08			Bond Future	8.0400	8.0270	99.8968	99.9411	0.00
09/10/2007	R206 On 01-November-07			Bond Future	8.2200	8.2130	98.8522	98.8990	0.00
09/10/2007	R207 On 07-February-08			Bond Future	7.9600	7.9630	95.1238	95.1238	0.00
09/10/2007	R207 On 02-May-08			Bond Future	7.9100	7.9090	97.2668	97.2668	0.00
09/10/2007	R207 On 01-November-07			Bond Future	8.0300	8.0320	96.2210	96.2210	0.00
09/10/2007	R209 On 07-February-08			Bond Future	7.5500	7.5420	87.1960	87.2979	6590.00
09/10/2007	R209 On 02-May-08			Bond Future	7.5100	7.4980	86.0106	86.1132	0.00
09/10/2007	R209 On 01-November-07			Bond Future	7.6100	7.5960	84.9344	85.0355	0.00
09/10/2007	TRT1 On 07-February-08			Index Future	263.6800	263.7160	263.6790	263.7160	0.00
09/10/2007	TRT1 On 01-November-07			Index Future	256.7700	256.8040	256.7690	256.8040	400.00
10/10/2007	\$ / R On 17-March-08			Currency Future	7.0200	7.0119	7.0190	7.0119	15144.00
10/10/2007	\$ / R On 13-June-08			Currency Future	7.1200	7.1107	7.1167	7.1107	0.00
10/10/2007	\$ / R On 14-December-07			Currency Future	6.9300	6.9161	6.9251	6.9161	24838.00
10/10/2007	£ / R On 17-March-08			Currency Future	14.2800	14.1977	14.2828	14.1977	0.00
10/10/2007	£ / R On 13-June-08			Currency Future	14.4400	14.3615	14.4429	14.3615	0.00
10/10/2007	£ / R On 14-December-07			Currency Future	14.1300	14.0369	14.1276	14.0369	0.00
10/10/2007	€ / R On 17-March-08			Currency Future	9.9700	9.9023	9.9678	9.9023	0.00
10/10/2007	€ / R On 13-June-08			Currency Future	10.1200	10.0521	10.1166	10.0521	0.00
10/10/2007	€ / R On 14-December-07			Currency Future	9.8200	9.7558	9.8228	9.7558	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
10/10/2007	ALBI On 07-February-08			Index Future	265.9500	266.1110	265.9540	266.1110	0.00
10/10/2007	ALBI On 02-May-08			Index Future	272.2900	272.4510	272.2880	272.4510	0.00
10/10/2007	ALBI On 07-August-08			Index Future	279.7700	279.9700	279.7710	279.9700	0.00
10/10/2007	ALBI On 01-November-07			Index Future	258.8000	258.9490	258.8040	258.9490	166.00
10/10/2007	ALBI On 06-November-08			Index Future	286.8300	287.0540	286.8280	287.0540	0.00
10/10/2007	CRD1 On 07-February-08			Index Future	114.0600	114.1030	114.0560	114.1030	0.00
10/10/2007	CRD1 On 01-November-07			Index Future	111.0700	111.1130	111.0680	111.1130	8.00
10/10/2007	GOVI On 07-February-08			jGovi	266.7500	266.8815	266.7530	266.8815	4.00
10/10/2007	GOVI On 02-May-08			jGovi	273.4900	273.6210	273.4900	273.6210	0.00
10/10/2007	GOVI On 01-November-07			jGovi	259.7600	259.8875	259.7640	259.8875	60.00
10/10/2007	ILBI On 07-February-08			Index Future	291.4200	291.3670	291.4160	291.3670	0.00
10/10/2007	ILBI On 01-November-07			Index Future	283.5800	283.5250	283.5810	283.5250	0.00
10/10/2007	J153 On 31-August-10			jSwap	9.8200	9.8400	0.0595	0.0600	0.00
10/10/2007	J157 On 15-September-15			jSwap	9.2100	9.2400	0.0024	0.0006	0.00
10/10/2007	J186 On 21-December-26			jSwap	8.3800	8.4190	0.0843	0.0875	0.00
10/10/2007	J201 On 22-December-14			jSwap	9.2900	9.3180	0.0972	0.0986	0.00
10/10/2007	J203 On 15-September-17			jSwap	9.0600	9.0960	0.1010	0.1029	0.00
10/10/2007	J204 On 21-December-18			jSwap	8.9900	9.0150	0.1070	0.1088	0.00
10/10/2007	J207 On 15-January-20			jSwap	8.8900	8.9150	0.0667	0.0687	0.00
10/10/2007	JBAR On 21-December-05			jBar	10.3200	10.3040	10.3170	10.3040	0.00
10/10/2007	JFRA On 07-February-08			jFra	10.3000	10.3400	0.0250	0.0251	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
10/10/2007	JFRA On 02-May-08			jFra	10.2600	10.2890	0.0265	0.0266	0.00
10/10/2007	JFRA On 07-August-08			jFra	10.1200	10.1570	0.0246	0.0247	0.00
10/10/2007	JFRA On 01-November-07			jFra	10.3000	10.3140	0.0269	0.0269	0.00
10/10/2007	JFRA On 06-November-08			jFra	9.8500	9.8980	0.0240	0.0241	0.00
10/10/2007	JN02 On 07-February-08			jNote	9.7700	9.8010	0.1748	0.1752	0.00
10/10/2007	JN02 On 02-May-08			jNote	9.6100	9.6380	0.1736	0.1740	0.00
10/10/2007	JN02 On 01-November-07			jNote	9.9200	9.9520	0.1787	0.1792	0.00
10/10/2007	JN05 On 07-February-08			jNote	9.2300	9.2580	0.3646	0.3654	0.00
10/10/2007	JN05 On 02-May-08			jNote	9.1500	9.1710	0.3622	0.3629	0.00
10/10/2007	JN05 On 01-November-07			jNote	9.3300	9.3520	0.3674	0.3681	0.00
10/10/2007	JN10 On 07-February-08			jNote	8.8600	8.8900	0.5771	0.5784	0.00
10/10/2007	JN10 On 02-May-08			jNote	8.7900	8.8160	0.5751	0.5763	0.00
10/10/2007	JN10 On 01-November-07			jNote	8.9400	8.9670	0.5806	0.5819	0.00
10/10/2007	JROD On 31-January-08			jRod	10.0500	10.0500	0.0104	0.0104	0.00
10/10/2007	JROD On 29-February-08			jRod	10.2500	10.2450	0.0111	0.0111	0.00
10/10/2007	JROD On 31-March-08			jRod	10.3800	10.3800	0.0119	0.0119	0.00
10/10/2007	JROD On 31-October-07			jRod	9.6200	9.6270	0.0043	0.0043	0.00
10/10/2007	JROD On 30-November-07			jRod	9.9100	9.9160	0.0049	0.0050	0.00
10/10/2007	JROD On 31-December-07			jRod	10.2000	10.2010	0.0058	0.0058	0.00
10/10/2007	OTH1 On 07-February-08			Index Future	261.8600	261.9850	261.8560	261.9850	0.00
10/10/2007	OTH1 On 01-November-07			Index Future	255.0000	255.1190	254.9960	255.1190	12.00
10/10/2007	R153 On 07-February-08			Bond Future	8.7500	8.7560	115.4331	115.4093	6220.00
10/10/2007	R153 On 02-May-08			Bond Future	8.6800	8.6870	111.2806	111.2589	0.00
10/10/2007	R153 On 01-November-07			Bond Future	8.8200	8.8340	112.5853	112.5592	4190.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2007	R157 On 07-February-08			Bond Future	8.1000	8.1030	135.6943	135.6943	3580.00
10/10/2007	R157 On 02-May-08			Bond Future	8.0500	8.0460	131.7596	131.7596	0.00
10/10/2007	R157 On 01-November-07			Bond Future	8.1700	8.1730	132.3446	132.3446	2660.00
10/10/2007	R186 On 07-February-08			Bond Future	7.8700	7.8740	127.0752	127.0752	0.00
10/10/2007	R186 On 02-May-08			Bond Future	7.8300	7.8250	129.9403	129.9403	0.00
10/10/2007	R186 On 01-November-07			Bond Future	7.9300	7.9340	128.9775	128.9775	0.00
10/10/2007	R196 On 07-February-08			Bond Future	8.9000	8.9480	105.6254	105.5761	0.00
10/10/2007	R196 On 02-May-08			Bond Future	8.5600	8.7420	102.9461	102.8075	0.00
10/10/2007	R196 On 01-November-07			Bond Future	9.2500	9.2410	102.7335	102.7445	0.00
10/10/2007	R201 On 07-February-08			Bond Future	8.1200	8.1230	104.4961	104.4961	0.00
10/10/2007	R201 On 02-May-08			Bond Future	8.0500	8.0450	106.8488	106.8488	0.00
10/10/2007	R201 On 01-November-07			Bond Future	8.2200	8.2160	106.1196	106.1196	910.00
10/10/2007	R203 On 07-February-08			Bond Future	8.0300	8.0260	104.8664	104.8664	0.00
10/10/2007	R203 On 02-May-08			Bond Future	7.9600	7.9620	103.0466	103.0466	0.00
10/10/2007	R203 On 01-November-07			Bond Future	8.1000	8.1010	102.1604	102.1604	0.00
10/10/2007	R204 On 07-February-08			Bond Future	8.0000	8.0000	101.1424	101.1424	380.00
10/10/2007	R204 On 02-May-08			Bond Future	7.9400	7.9410	103.4200	103.4200	0.00
10/10/2007	R204 On 01-November-07			Bond Future	8.0700	8.0710	102.4868	102.4868	0.00
10/10/2007	R206 On 07-February-08			Bond Future	8.1200	8.1200	97.6971	97.6971	0.00
10/10/2007	R206 On 02-May-08			Bond Future	8.0400	8.0370	99.8968	99.8968	0.00
10/10/2007	R206 On 01-November-07			Bond Future	8.2200	8.2230	98.8522	98.8522	0.00
10/10/2007	R207 On 07-February-08			Bond Future	7.9600	7.9630	95.1238	95.1238	0.00
10/10/2007	R207 On 02-May-08			Bond Future	7.9100	7.9090	97.2668	97.2668	0.00
10/10/2007	R207 On 01-November-07			Bond Future	8.0300	8.0320	96.2210	96.2210	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
10/10/2007	R209 On 07-February-08			Bond Future	7.5500	7.5520	87.1960	87.1960	6590.00
10/10/2007	R209 On 02-May-08			Bond Future	7.5100	7.5080	86.0106	86.0106	0.00
10/10/2007	R209 On 01-November-07			Bond Future	7.6100	7.6060	84.9344	84.9344	0.00
10/10/2007	TRT1 On 07-February-08			Index Future	263.5500	263.6790	263.5520	263.6790	0.00
10/10/2007	TRT1 On 01-November-07			Index Future	256.6500	256.7690	256.6470	256.7690	400.00
11/10/2007	\$ / R On 17-March-08			Currency Future	6.8800	7.0190	6.8829	7.0190	15664.00
11/10/2007	\$ / R On 13-June-08			Currency Future	6.9800	7.1167	6.9824	7.1167	1004.00
11/10/2007	\$ / R On 14-December-07			Currency Future	6.7900	6.9251	6.7867	6.9251	24662.00
11/10/2007	£ / R On 17-March-08			Currency Future	13.9700	14.2828	13.9724	14.2828	0.00
11/10/2007	£ / R On 13-June-08			Currency Future	14.1400	14.4429	14.1360	14.4429	0.00
11/10/2007	£ / R On 14-December-07			Currency Future	13.8100	14.1276	13.8117	14.1276	0.00
11/10/2007	€ / R On 17-March-08			Currency Future	9.8300	9.9678	9.8250	9.9678	0.00
11/10/2007	€ / R On 13-June-08			Currency Future	9.9800	10.1166	9.9768	10.1166	0.00
11/10/2007	€ / R On 14-December-07			Currency Future	9.6800	9.8228	9.6757	9.8228	0.00
11/10/2007	ALBI On 07-February-08			Index Future	266.3100	265.9540	266.3060	265.9540	0.00
11/10/2007	ALBI On 02-May-08			Index Future	272.7500	272.2880	272.7520	272.2880	0.00
11/10/2007	ALBI On 07-August-08			Index Future	280.3800	279.7710	280.3790	279.7710	0.00
11/10/2007	ALBI On 01-November-07			Index Future	259.0200	258.8040	259.0230	258.8040	166.00
11/10/2007	ALBI On 06-November-08			Index Future	287.4700	286.8280	287.4650	286.8280	0.00
11/10/2007	CRD1 On 07-February-08			Index Future	114.0600	114.0560	114.0600	114.0560	0.00
11/10/2007	CRD1 On 01-November-07			Index Future	111.0700	111.0680	111.0720	111.0680	8.00
11/10/2007	GOVI On 07-February-08			jGovi	266.9000	266.7530	266.9045	266.7530	4.00
11/10/2007	GOVI On 02-May-08			jGovi	273.6500	273.4900	273.6460	273.4900	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2007	GOVI On 01-November-07			jGovi	259.9100	259.7640	259.9125	259.7640	60.00
11/10/2007	ILBI On 07-February-08			Index Future	291.5900	291.4160	291.5890	291.4160	0.00
11/10/2007	ILBI On 01-November-07			Index Future	283.6100	283.5810	283.6140	283.5810	0.00
11/10/2007	J153 On 31-August-10			jSwap	9.8600	9.8170	0.0604	0.0595	0.00
11/10/2007	J157 On 15-September-15			jSwap	9.2300	9.2070	0.0009	0.0024	0.00
11/10/2007	J186 On 21-December-26			jSwap	8.4100	8.3840	0.0869	0.0843	0.00
11/10/2007	J201 On 22-December-14			jSwap	9.3100	9.2910	0.0983	0.0972	0.00
11/10/2007	J203 On 15-September-17			jSwap	9.0800	9.0640	0.1020	0.1010	0.00
11/10/2007	J204 On 21-December-18			jSwap	9.0000	8.9870	0.1078	0.1070	0.00
11/10/2007	J207 On 15-January-20			jSwap	8.9000	8.8880	0.0675	0.0667	0.00
11/10/2007	JBAR On 21-December-05			jBar	10.3200	10.3170	10.3170	10.3170	0.00
11/10/2007	JFRA On 07-February-08			jFra	10.5100	10.3000	0.0255	0.0250	0.00
11/10/2007	JFRA On 02-May-08			jFra	10.4300	10.2620	0.0270	0.0265	0.00
11/10/2007	JFRA On 07-August-08			jFra	10.1500	10.1200	0.0247	0.0246	0.00
11/10/2007	JFRA On 01-November-07			jFra	10.4600	10.3040	0.0273	0.0269	0.00
11/10/2007	JFRA On 06-November-08			jFra	9.9500	9.8490	0.0242	0.0240	0.00
11/10/2007	JN02 On 07-February-08			jNote	9.8300	9.7700	0.1757	0.1748	0.00
11/10/2007	JN02 On 02-May-08			jNote	9.6400	9.6110	0.1739	0.1736	0.00
11/10/2007	JN02 On 01-November-07			jNote	10.0200	9.9210	0.1802	0.1787	0.00
11/10/2007	JN05 On 07-February-08			jNote	9.2500	9.2330	0.3651	0.3646	0.00
11/10/2007	JN05 On 02-May-08			jNote	9.1600	9.1460	0.3624	0.3622	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2007	JN05 On 01-November-07			jNote	9.3600	9.3290	0.3681	0.3674	0.00
11/10/2007	JN10 On 07-February-08			jNote	8.8700	8.8580	0.5772	0.5771	0.00
11/10/2007	JN10 On 02-May-08			jNote	8.7900	8.7860	0.5750	0.5751	0.00
11/10/2007	JN10 On 01-November-07			jNote	8.9500	8.9360	0.5810	0.5806	0.00
11/10/2007	JROD On 31-January-08			jRod	10.0500	10.0520	0.0104	0.0104	0.00
11/10/2007	JROD On 29-February-08			jRod	10.2400	10.2470	0.0111	0.0111	0.00
11/10/2007	JROD On 31-March-08			jRod	10.3800	10.3800	0.0119	0.0119	0.00
11/10/2007	JROD On 31-October-07			jRod	9.6200	9.6240	0.0043	0.0043	0.00
11/10/2007	JROD On 30-November-07			jRod	9.9100	9.9140	0.0049	0.0049	0.00
11/10/2007	JROD On 31-December-07			jRod	10.1900	10.2020	0.0058	0.0058	0.00
11/10/2007	OTH1 On 07-February-08			Index Future	262.4900	261.8560	262.4850	261.8560	0.00
11/10/2007	OTH1 On 01-November-07			Index Future	255.6100	254.9960	255.6080	254.9960	12.00
11/10/2007	R153 On 07-February-08			Bond Future	8.7800	8.7460	115.3619	115.4331	6220.00
11/10/2007	R153 On 02-May-08			Bond Future	8.7100	8.6770	111.2153	111.2806	0.00
11/10/2007	R153 On 01-November-07			Bond Future	8.8500	8.8240	112.5072	112.5853	4190.00
11/10/2007	R157 On 07-February-08			Bond Future	8.0900	8.1030	135.7609	135.6943	3580.00
11/10/2007	R157 On 02-May-08			Bond Future	8.0400	8.0460	131.8246	131.7596	0.00
11/10/2007	R157 On 01-November-07			Bond Future	8.1600	8.1730	132.4129	132.3446	2660.00
11/10/2007	R186 On 07-February-08			Bond Future	7.8300	7.8740	127.5396	127.0752	0.00
11/10/2007	R186 On 02-May-08			Bond Future	7.7900	7.8250	130.4047	129.9403	0.00
11/10/2007	R186 On 01-November-07			Bond Future	7.8900	7.9340	129.4417	128.9775	0.00
11/10/2007	R196 On 07-February-08			Bond Future	8.9400	8.8980	105.5840	105.6254	0.00
11/10/2007	R196 On 02-May-08			Bond Future	8.6100	8.5640	102.9126	102.9461	0.00
11/10/2007	R196 On 01-November-07			Bond Future	9.2800	9.2500	102.6919	102.7335	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2007	R201 On 07-February-08			Bond Future	8.1100	8.1230	104.5490	104.4961	0.00
11/10/2007	R201 On 02-May-08			Bond Future	8.0400	8.0450	106.9006	106.8488	0.00
11/10/2007	R201 On 01-November-07			Bond Future	8.2100	8.2160	106.1737	106.1196	910.00
11/10/2007	R203 On 07-February-08			Bond Future	8.0100	8.0260	104.9998	104.8664	0.00
11/10/2007	R203 On 02-May-08			Bond Future	7.9400	7.9620	103.1785	103.0466	0.00
11/10/2007	R203 On 01-November-07			Bond Future	8.0800	8.1010	102.2954	102.1604	0.00
11/10/2007	R204 On 07-February-08			Bond Future	7.9900	8.0000	101.2141	101.1424	380.00
11/10/2007	R204 On 02-May-08			Bond Future	7.9300	7.9410	103.4911	103.4200	0.00
11/10/2007	R204 On 01-November-07			Bond Future	8.0600	8.0710	102.5592	102.4868	0.00
11/10/2007	R206 On 07-February-08			Bond Future	8.1000	8.1200	97.7881	97.6971	0.00
11/10/2007	R206 On 02-May-08			Bond Future	8.0200	8.0370	99.9855	99.8968	0.00
11/10/2007	R206 On 01-November-07			Bond Future	8.2000	8.2230	98.9458	98.8522	0.00
11/10/2007	R207 On 07-February-08			Bond Future	7.9500	7.9630	95.1972	95.1238	0.00
11/10/2007	R207 On 02-May-08			Bond Future	7.9000	7.9090	97.3398	97.2668	0.00
11/10/2007	R207 On 01-November-07			Bond Future	8.0200	8.0320	96.2948	96.2210	0.00
11/10/2007	R209 On 07-February-08			Bond Future	7.4800	7.5520	87.9134	87.1960	6590.00
11/10/2007	R209 On 02-May-08			Bond Future	7.4400	7.5080	86.7327	86.0106	0.00
11/10/2007	R209 On 01-November-07			Bond Future	7.5400	7.6060	85.6458	84.9344	0.00
11/10/2007	TRT1 On 07-February-08			Index Future	263.7200	263.5520	263.7150	263.5520	0.00
11/10/2007	TRT1 On 01-November-07			Index Future	256.8100	256.6470	256.8060	256.6470	400.00
12/10/2007	\$/R On 17-March-08			Currency Future	6.9100	6.8829	6.9121	6.8829	15747.00
12/10/2007	\$/R On 13-June-08			Currency Future	7.0100	6.9824	7.0126	6.9824	1006.00
12/10/2007	\$/R On 14-December-07			Currency Future	6.8100	6.7867	6.8145	6.7867	24700.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2007	£ / R On 17-March-08			Currency Future	14.0000	13.9724	13.9987	13.9724	0.00
12/10/2007	£ / R On 13-June-08			Currency Future	14.1600	14.1360	14.1615	14.1360	0.00
12/10/2007	£ / R On 14-December-07			Currency Future	13.8400	13.8117	13.8369	13.8117	0.00
12/10/2007	€ / R On 17-March-08			Currency Future	9.8100	9.8250	9.8147	9.8250	0.00
12/10/2007	€ / R On 13-June-08			Currency Future	9.9700	9.9768	9.9655	9.9768	0.00
12/10/2007	€ / R On 14-December-07			Currency Future	9.6600	9.6757	9.6649	9.6757	0.00
12/10/2007	ALBI On 07-February-08			Index Future	266.6600	266.3060	266.6590	266.3060	0.00
12/10/2007	ALBI On 02-May-08			Index Future	273.1800	272.7520	273.1830	272.7520	0.00
12/10/2007	ALBI On 07-August-08			Index Future	280.8500	280.3790	280.8490	280.3790	0.00
12/10/2007	ALBI On 01-November-07			Index Future	259.2200	259.0230	259.2200	259.0230	166.00
12/10/2007	ALBI On 06-November-08			Index Future	287.9800	287.4650	287.9750	287.4650	0.00
12/10/2007	CRD1 On 07-February-08			Index Future	114.1600	114.0600	114.1630	114.0600	0.00
12/10/2007	CRD1 On 01-November-07			Index Future	111.1400	111.0720	111.1360	111.0720	8.00
12/10/2007	GOVI On 07-February-08			jGovi	267.2200	266.9045	267.2240	266.9045	4.00
12/10/2007	GOVI On 02-May-08			jGovi	273.9900	273.6460	273.9930	273.6460	0.00
12/10/2007	GOVI On 01-November-07			jGovi	260.1400	259.9125	260.1370	259.9125	60.00
12/10/2007	ILBI On 07-February-08			Index Future	291.7700	291.5890	291.7680	291.5890	0.00
12/10/2007	ILBI On 01-November-07			Index Future	283.7100	283.6140	283.7090	283.6140	0.00
12/10/2007	J153 On 31-August-10			jSwap	9.8700	9.8560	0.0608	0.0604	0.00
12/10/2007	J157 On 15-September-15			jSwap	9.1900	9.2330	0.0036	0.0009	0.00
12/10/2007	J186 On 21-December-26			jSwap	8.3800	8.4120	0.0839	0.0869	0.00
12/10/2007	J201 On 22-December-14			jSwap	9.2700	9.3130	0.0960	0.0983	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
12/10/2007	J203 On 15-September-17			jSwap	9.0400	9.0810	0.0993	0.1020	0.00
12/10/2007	J204 On 21-December-18			jSwap	8.9600	8.9990	0.1050	0.1078	0.00
12/10/2007	J207 On 15-January-20			jSwap	8.8700	8.8990	0.0652	0.0675	0.00
12/10/2007	JBAR On 21-December-05			jBar	0.0000	10.3170	0.0000	10.3170	0.00
12/10/2007	JFRA On 07-February-08			jFra	10.6000	10.5070	0.0258	0.0255	0.00
12/10/2007	JFRA On 02-May-08			jFra	10.4800	10.4320	0.0271	0.0270	0.00
12/10/2007	JFRA On 07-August-08			jFra	10.1800	10.1470	0.0248	0.0247	0.00
12/10/2007	JFRA On 01-November-07			jFra	10.5900	10.4560	0.0276	0.0273	0.00
12/10/2007	JFRA On 06-November-08			jFra	9.9400	9.9530	0.0242	0.0242	0.00
12/10/2007	JN02 On 07-February-08			jNote	9.8400	9.8330	0.1758	0.1757	0.00
12/10/2007	JN02 On 02-May-08			jNote	9.6300	9.6350	0.1739	0.1739	0.00
12/10/2007	JN02 On 01-November-07			jNote	10.0400	10.0160	0.1805	0.1802	0.00
12/10/2007	JN05 On 07-February-08			jNote	9.2300	9.2530	0.3644	0.3651	0.00
12/10/2007	JN05 On 02-May-08			jNote	9.1300	9.1560	0.3615	0.3624	0.00
12/10/2007	JN05 On 01-November-07			jNote	9.3500	9.3580	0.3676	0.3681	0.00
12/10/2007	JN10 On 07-February-08			jNote	8.8200	8.8670	0.5751	0.5772	0.00
12/10/2007	JN10 On 02-May-08			jNote	8.7400	8.7870	0.5729	0.5750	0.00
12/10/2007	JN10 On 01-November-07			jNote	8.9100	8.9520	0.5790	0.5810	0.00
12/10/2007	JROD On 31-January-08			jRod	10.1900	10.0470	0.0116	0.0104	0.00
12/10/2007	JROD On 29-February-08			jRod	10.4200	10.2420	0.0125	0.0111	0.00
12/10/2007	JROD On 31-March-08			jRod	10.6000	10.3760	0.0135	0.0119	0.00
12/10/2007	JROD On 31-October-07			jRod	9.7100	9.6190	0.0051	0.0043	0.00
12/10/2007	JROD On 30-November-07			jRod	10.0800	9.9050	0.0059	0.0049	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
12/10/2007	JROD On 31-December-07			jRod	10.4100	10.1920	0.0069	0.0058	0.00
12/10/2007	OTH1 On 07-February-08			Index Future	262.7400	262.4850	262.7410	262.4850	0.00
12/10/2007	OTH1 On 01-November-07			Index Future	255.7700	255.6080	255.7730	255.6080	12.00
12/10/2007	R153 On 07-February-08			Bond Future	8.7400	8.7760	115.4473	115.3619	6220.00
12/10/2007	R153 On 02-May-08			Bond Future	8.6100	8.7070	111.4200	111.2153	0.00
12/10/2007	R153 On 01-November-07			Bond Future	8.8700	8.8540	112.4655	112.5072	4190.00
12/10/2007	R157 On 07-February-08			Bond Future	8.0400	8.0930	136.1343	135.7609	3580.00
12/10/2007	R157 On 02-May-08			Bond Future	7.9500	8.0360	132.3595	131.8246	0.00
12/10/2007	R157 On 01-November-07			Bond Future	8.1300	8.1630	132.6179	132.4129	2660.00
12/10/2007	R186 On 07-February-08			Bond Future	7.8100	7.8340	127.8195	127.5396	0.00
12/10/2007	R186 On 02-May-08			Bond Future	7.7500	7.7850	130.8600	130.4047	0.00
12/10/2007	R186 On 01-November-07			Bond Future	7.8900	7.8940	129.5465	129.4417	0.00
12/10/2007	R196 On 07-February-08			Bond Future	9.0400	8.9400	105.4826	105.5840	0.00
12/10/2007	R196 On 02-May-08			Bond Future	8.6900	8.6070	102.8472	102.9126	0.00
12/10/2007	R196 On 01-November-07			Bond Future	9.4000	9.2840	102.5467	102.6919	0.00
12/10/2007	R201 On 07-February-08			Bond Future	8.0500	8.1130	104.9041	104.5490	0.00
12/10/2007	R201 On 02-May-08			Bond Future	7.9400	8.0350	107.3884	106.9006	0.00
12/10/2007	R201 On 01-November-07			Bond Future	8.1700	8.2060	106.3796	106.1737	910.00
12/10/2007	R203 On 07-February-08			Bond Future	7.9500	8.0060	105.3478	104.9998	0.00
12/10/2007	R203 On 02-May-08			Bond Future	7.8700	7.9420	103.6619	103.1785	0.00
12/10/2007	R203 On 01-November-07			Bond Future	8.0500	8.0810	102.4917	102.2954	0.00
12/10/2007	R204 On 07-February-08			Bond Future	7.9400	7.9900	101.5664	101.2141	3331.00
12/10/2007	R204 On 02-May-08			Bond Future	7.8600	7.9310	103.9765	103.4911	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
12/10/2007	R204 On 01-November-07			Bond Future	8.0300	8.0610	102.7620	102.5592	0.00
12/10/2007	R206 On 07-February-08			Bond Future	8.0300	8.1000	98.1029	97.7881	0.00
12/10/2007	R206 On 02-May-08			Bond Future	7.9200	8.0170	100.4258	99.9855	0.00
12/10/2007	R206 On 01-November-07			Bond Future	8.1700	8.2030	99.1239	98.9458	0.00
12/10/2007	R207 On 07-February-08			Bond Future	7.9100	7.9530	95.5430	95.1972	0.00
12/10/2007	R207 On 02-May-08			Bond Future	7.8400	7.8990	97.8083	97.3398	0.00
12/10/2007	R207 On 01-November-07			Bond Future	7.9900	8.0220	96.5092	96.2948	0.00
12/10/2007	R209 On 07-February-08			Bond Future	7.4700	7.4820	88.0167	87.9134	6590.00
12/10/2007	R209 On 02-May-08			Bond Future	7.4200	7.4380	86.9513	86.7327	0.00
12/10/2007	R209 On 01-November-07			Bond Future	7.5400	7.5360	85.6253	85.6458	0.00
12/10/2007	TRT1 On 07-February-08			Index Future	264.0300	263.7150	264.0270	263.7150	0.00
12/10/2007	TRT1 On 01-November-07			Index Future	257.0300	256.8060	257.0260	256.8060	400.00